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Aplicación de modelos de difusión y de series temporales para pronóstico de demanda agregada [

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text (article)

Analítica

The wide range of quantitative methods used for demand forecasting constitute invaluable technical tools that allow predicting the occurrence of future events and providing support to the decision-making process in the context of planning and coordinating internal business processes. Therefore, it follows that the task of projecting the demand for goods and services offered by strategic business units is an inexorable necessity. In the present investigation, three quantitative models are brought up to forecast aggregate demand in the industrial context of Cartagena in Colombia, namely, the Brownian geometric model, the ARFIMA model and a state-space model resolved via the Kalman Filter. The results obtained indicate that the predictive efficiency of the state space model is significantly higher than that of the other models brought up. It is concluded, therefore, that this proposed modeling approach appropriately reproduces the historical behavior of the characteristic of interest analyzed, that is, the demand
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