# Comparison of prediction quality of the best linear unbiased predictors in time series linear regression models.

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**Keywords:** Time series. Finite discrete spectrum linear regression models. Best linear unbiased prediction. Mean squared error of a predictor. Löwner partial ordering.

**AMS:** 62M10, 62M20

**Abstract**

Using a matrix-block version of the mean squared error of the best linear unbiased predictor (BLUP) and the Löwner partial order relation for symmetric matrices, we derive and present our results dealing with a comparison of prediction quality of BLUP in different types of time series linear regression models which belong to a general class of the so-called finite discrete spectrum linear regression models (FDSLRM). Some of the results are completely new and some of them are generalization of recent results achieved in special orthogonal cases of FDLSRM.

**Acknowledgements:** This work was supported by the grant 1/3001/06 of the Slovak Scientific Grant Agency (VEGA) and the grant 25/07-08 of VVGS at P. J. Šafárik University in Košice.