

Statistical Analysis of Money Supply at Qatar Central Bank

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The objective of this article is to study the trend of the money supply at Qatar Central Bank. This study displays comprehensive view of the time series properties of monthly returns of Qatar Central Bank money supply. Data for this project was obtained from the monthly bulletins over the time period between: 1998 - 2008. Several time series models were used for the data analysis and forecasting. The data analysis showed that there was a big change for the money supply in Qatar Central Bank in the last ten years. The amount of the money supply was increased in an exponential fashion during this period.

From the Data analysis the Double Exponential Smoothing model seemed to be the more adequate model to generate three years forecasts.

Keywords: Time Series, Money Supply, Exponential Smoothing