

SUMMARY

In this thesis a study has been carried out to obtain a suitable time series model among the class of ARIMA models. Selected model is then used to forecast the total Imports and Exports of Pakistan.

In Chapter 1 an over-view of the Pakistan Economy with particular reference to Imports and Exports has been given.

Chapter 2 contains a brief review of literature. The review has been carried out with particular reference to the work conducted to obtain such a model.

In chapter 3 an over-view of Methodology used in this thesis has been given with particular reference to Box and Jenkins approach to ARIMA model building.

Chapter 4 contains the analysis necessary to conduct the study. Powerful statistical software like SPSS, Statistica and Minitab have been used for the data analysis.

Finally, conclusions and suggestions have been given for the use of suitable time series ARIMA model. It has been found that a random walk model with trend is suitable for forecasting of both Imports and Exports of Pakistan.