

Classical versus quantum models of time series – accuracy of predictions

Mária Bohdalová¹, Martin Kalina² and Ol'ga Nánásiová²

¹*KIS Faculty of Management,
Comenius University, Odbojárov 10, 820 05 Bratislava, Slovakia
maria.bohdalova@fm.uniba.sk*

²*Dept. of Mathematics, Slovak University of Technology,
Radlinského 11, 813 68 Bratislava, Slovakia
kalina@math.sk, olga.nanasiova@stuba.sk*

Quantum models of time series enable to consider non-symmetric covariance. Such models are called causal. These causal models can be transformed into non-causal by setting

$$\tilde{\gamma}(X, Y) = \frac{1}{2}((X, Y) + (Y, X)).$$

For a particular model of time series, we will compare accuracy of confidence intervals counted using these symmetric quantum models with the classical ones.

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