

The thesis deals with maximum likelihood estimators in time series. The reader becomes familiar with three important models for time series: autoregressive model (AR), moving average model (MA) and autoregressive moving average (ARMA). Thereafter he can find out the form of their main characteristics, e.g. population mean and variance. Then there is the derivation of parameter estimates – generally and for mentioned models of times series. There are also stated two other methods for finding estimators of AR(1) and MA(1) parameters – method of moments and least squares method. The end is dedicated to examples which compares all three methods.