This thesis deals with the methods of exponential smoothing. At first the principles of exponential smoothing are explained. We focus on basic approaches: single, double smoothing and the Holt´s method. These procedures are suitable for the modeling time series without seasonal component. However in practice there are frequent time series with seasonality. For such time series the Holt-Winter´s method is used. This method is based just on the principles of exponential smoothing. In the last part of this thesis, there is demonstrated using this methods on real data.