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## **Seasonal Adjustment with the X-11 Method**



**Springer**

# Seasonal Adjustment With The X 11 Method

**Marco Bianchi**



## Seasonal Adjustment With The X 11 Method:

Seasonal Adjustment with the X-11 Method Dominique Ladiray, Benoit Quenneville, 2012-12-06 The authors Dominique Ladiray and Benoit Quenneville provide a unique and comprehensive view of the X 11 Method of seasonal adjustment They review the original X 11 Method developed at the US Bureau of the Census in the mid 1960 s the X 11 core of the X 11 ARTMA Method developed at Statistics Canada in the 1970 s and the X 11 module in the X 12 ARTMA Method developed more recently at the Bureau of the Census The review will prove extremely useful to anyone working in the field of seasonal adjustment who wants to understand the X 11 Method and how it fits into the broader picture of seasonal adjustment What the authors designate as the X 11 Method was originally designated the X 11 Variant of the Census Method IT Seasonal Adjustment Program It was the culmination of the pioneering work undertaken at the Bureau of the Census by Julius Shiskin in the 1950 s Shiskin introduced the Census Method T Seasonal Adjustment Program in 1954 and soon followed it with the introduction of Method TT in 1957 A Guide to Seasonal Adjustment of Labor Force Data John F. Stinson, 1982 A Comparison and Assessment of Seasonal Adjustment Methods for Employment and Unemployment Statistics Estela Bee Dagum, 1978 **The X-11 Variant of the Census Method II Seasonal Adjustment Program** Julius Shiskin, Allan H. Young, John C. Musgrave, 1965 **The X-II-ARIMA Seasonal Adjustment Method** Estela Bee Dagum, Statistics Canada. Seasonal Adjustment and Time Series Analysis Staff, 1980 *Labor-management Cooperation* Allyson Sherman Grossman, John F. Stinson, 1982 **Bulletin of the United States Bureau of Labor Statistics**, 1982 *Employment-unemployment* United States. Congress. Joint Economic Committee, 1983 A Comparison of Methods for Seasonal Adjustment of the Monetary Aggregates Marco Bianchi, 1996 Statistische Beihefte zu den Monatsberichten der Deutschen Bundesbank, 1992-07 *Report of the Task Force on Seasonal Adjustment* Great Britain. Government Statistical Service. Adjustment Task Force, 1996 The X-11-ARIMA Seasonal Adjustment Method Estela María Bee de Dagum, Statistics Canada. Seasonal Adjustment and Time Series Analysis Staff, 1980 **Journal of Official Statistics**, 2012 **Proceedings of the Business and Economic Statistics Section** American Statistical Association. Business and Economic Statistics Section, 1993 Modelling Seasonality Svend Hylleberg, 1992 This volume brings together leading papers on the existing standard economic theory of seasonality as well as papers which apply newer statistical tools to the modelling of seasonal phenomena It includes a discussion of the X 11 method of seasonal adjustment as well as an assessment of recent developments in the field **Time Series Analysis and Macroeconometric Modelling** Kenneth Frank Wallis, 1995 The first part deals with time series econometrics and includes significant early contributions to the development of the LSE tradition in time series econometrics which is the dominant British tradition and has considerable influence worldwide Later sections discuss theoretical and practical issues in modelling seasonality and forecasting with applications in both large scale and small scale models Employment and Earnings, 1984 Seasonal Adjustment as a

Practical Problem F. A. G. den Butter, M. M. G. Fase, 1991 Presented in this book is the theory and the practice of seasonal adjustment of economic series from the viewpoint of economic policy design The book offers the economist and practical statistician the opportunity to acquire new and important analytical insights as well as practical tools Moreover it discusses the historical development of the practice of seasonal adjustment as applied for policy analysis with Persons in the early twenties via Zaycoff and Mendershausen in the thirties through present day modelling with the aid of Kalman filters Each method treated is empirically illustrated while a comparative analysis is made to assess the appropriateness of the various methods

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*Economic Perspectives* Federal Reserve Bank of Chicago, 1986

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