

Title: Post-Desseasonalization evaluation diagnostics for TRAMO/SEATS

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Abstract:

The increasing needs of governments and business for seasonally adjusted data have brought about a considerable expansion of the collection and analysis of economic and other time series. This study aims to use for evaluation of TRAMO/SEATS seasonal adjustment the M-Statistics (of the X-12-ARIMA procedure) or its modifications and the Idempotency Criterion for Evaluation. At best therefore, this study would like to contribute in the development of diagnostic statistics for TRAMO/SEATS. This study illustrates the potential of using the M-statistics of X-12-ARIMA for TRAMO/SEATS. Though adoption of the formulas was not straightforward for selected M-statistics, a reasonable modification could be considered. On the idempotency criterion, both in case of simulated series and selected Philippine time series data, TRAMO/SEATS outperformed X-12-ARIMA.

Keywords: TRAMO/SEATS, M-statistics, seasonal adjustment, idempotency, criterion, X-12-ARIMA