TIME SERIES ANALYSIS AND TRENDS BY USING SPSS PROGRAMME

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Introduction

In my lecture I would like to tell you something about the time series, respectively about trends in the number of job applicants registered by labour offices in the Czech Republic. On the basis of results I will forecast the number of job applicants registered by labour offices till December 2000. My data was taken from statistic source: Ministry of Labour and Social Affairs.

At our university I teach the course Time Series Analysis for the students of system engineering and information specialisation. The main aim of this subject is: investigation of the regular course of time series; deviation investigation of expected regularity; prediction of the future time series; regular determination of the convenient control directions for influence of time series.

During the lessons I usually use MS Excel and statistic programme SPSS (Statistical Package for the Social Sciences). SPSS makes some operations with the time series possible in the basic module — Base; for deeper analysis it is necessary to join module *Trends*. For SPSS programme is the time series normal data file and it is presupposed that one row of the date nut contains the observation in one time and the rows ground in the way, that the oldest observation is the first, the youngest observation is the last row of the nut.

Time series analysis

Firstly, we have to describe the trend of time series of the applicants registered by labour office in the Czech Republic.

From the Graph 1 we can say that January 1997 the number of job applicants grows much more than in the previous years. This time series is not stationary (which can be deleted by the seasonal difference of the time series).

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