

# Seasonal Adjustment With The X-11 Method (Lecture Notes In Statistics) By Dominique Ladiray;Benoit Quenneville

**By Dominique Ladiray;Benoit Quenneville**

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On X-11 Seasonal Adjustment and estimation of its variance Michail Sverchkov, Bureau of Labor Statistics & BAE Systems IT; Danny Pfeffermann, Hebrew University  
[http://fcsm.sites.usa.gov/files/2014/05/2007FCSM\\_Sverchkov-X-B.pdf](http://fcsm.sites.usa.gov/files/2014/05/2007FCSM_Sverchkov-X-B.pdf)

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recommendation to obtain the most recent month's adjustment by applying X-11 to data title = {Concurrent Seasonal Adjustment with Census X-11  
<http://citeseerx.ist.psu.edu/viewdoc/summary?doi=10.1.1.504.4766>

Seasonal adjustment is a statistical method for removing the seasonal component of a time series that exhibits a seasonal pattern. It is usually done when wanting to  
[http://en.wikipedia.org/wiki/Seasonal\\_adjustment](http://en.wikipedia.org/wiki/Seasonal_adjustment)

In the seasonal adjustment package X-12-ARIMA, (from the X-11 output table B 1.A Forecasts of prior adjusted original series).

<http://www.seasonaladjustment.com/tag/x-12-arima/>

In 1980, I developed the X11ARIMA seasonal adjustment method, later . ( coauthor P.A. Cholette) Lecture Notes in Statistics, No.186, Springer-Verlag, New York, 57-73 (coauthors B. Quenneville and B. Sutradhar). Linear Filters of the X-11-ARIMA Method, The Canadian Journal of Statistics, Vol. . Dominique Ladiray.

<https://www.linkedin.com/pub/estelle-bee-dagum/42/4ab/b81>

Sep 23, 2009 X-11 Seasonal Adjustment Overview. What's Next? . Current method for statistical agencies in United .. X-11 Method by Dominique Ladiray and Beno t.

Quenneville (2001). Springer-Verlag Lecture Notes in Statistics 158

[https://www.rita.dot.gov/bts/sites/rita.dot.gov.bts/files/subject\\_areas/trending\\_and\\_forecasting/workshop\\_for\\_transportation\\_forecasters/seasonality\\_in\\_data/pdf/seasonality\\_in\\_data.pdf](https://www.rita.dot.gov/bts/sites/rita.dot.gov.bts/files/subject_areas/trending_and_forecasting/workshop_for_transportation_forecasters/seasonality_in_data/pdf/seasonality_in_data.pdf)

Documents the seasonal adjustment method implemented in the X-11 based software. This work outlines the X-11 methodology, devoting a chapter to the study of moving

<http://www.worldcat.org/title/seasonal-adjustment-with-the-x-11-method/oclc/45320654>

This e-learning tool will target novice users of Seasonal Adjustment such as applied statisticians and members of public institutions engaged in the dissemination of

<http://www.sa-elearning.eu/basic-algorithm-x-11>

Moving-average-type seasonal-adjustment methods have the Census Bureau's X-11 program (Shiskin, Young, and Musgrave 1965) and its successors X-11-ARIMA (Dagum

<http://www.jstor.org/stable/pdfplus/1392568.pdf>

Variance Measures for X-11 Seasonal Adjustment: A Summing Up of Empirical Work August 2005 Stuart Scott & Michael Sverchkov, U.S. Bureau of Labor Statistics;

<http://www.bls.gov/ore/pdf/st050100.pdf>

e.g. X-12-ARIMA. The Henderson filters can be used separately, Seasonal Adjustment with the X-11 method, New York: Springer Verlan, Lecture notes in

<http://www.seasonaladjustment.com/henderson/>

Seasonal Adjustment with the X-11 Method. Authors: Ladiray, Dominique, Quenneville, Benoit

<http://www.springer.com/us/book/9780387951713>

The authors, Dominique Ladiray and Benoit Quenneville, provide a unique and comprehensive review of the X-11 Method of seasonal adjustment. They review. Science & Engineering Lecture Notes in Statistics. 2001. Free Preview <http://www.springer.com/us/book/9780387951713>

Implementation issues on shrinkage estimators for seasonal factors within the X-11 seasonal adjustment method. Seasonal factors; X-11 seasonal adjustment method; <http://www.sciencedirect.com/science/article/pii/S0169207004000378>

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Seasonal Adjustment with the X-11 Method (Lecture Notes in Statistics) [ Dominique Ladiray, Benoit Quenneville] on Amazon.com. \*FREE\* shipping on <http://www.amazon.com/Seasonal-Adjustment-Method-Lecture-Statistics/dp/0387951717>

(A range of from 0.36 to 0.73 yields SEATS seasonal adjustment filters close to X-11 filters that can be but the X-12-ARIMA adjustment had no seasonal <http://www.sciencedirect.com/science/article/pii/S0169207004000366>

McKenzie: Concurrent Seasonal Adjustment 237 adjustment. By the standards of these measures, she found the concurrent adjustment filter closer to the <http://www.jstor.org/stable/1391706>

Book Review: Seasonal Adjustment with the X 11 Method. Added by G Janacek. potential certification reach. To share this paper with the field, you must first certify it. [http://www.academia.edu/629329/Book\\_Review\\_Seasonal\\_Adjustment\\_with\\_the\\_X\\_11\\_Method](http://www.academia.edu/629329/Book_Review_Seasonal_Adjustment_with_the_X_11_Method)

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Apr 19, 2009 Seasonal adjustment is done to simplify the data so that they may be The X-11 family (U. S. Census Bureau, Statistics Canada); SABL . the X-11 Method , by Dominique Ladiray and Benoit Quenneville (2001), Springer. <http://www.stat.fsu.edu/50th/Monsell.ppt>

Effects of Forecasts on the Revisions of Concurrent Seasonally Adjusted Data Using the X-11 Seasonal Adjustment Procedure.

<http://eric.ed.gov/?id=ED326579>

Purpose This course is on the X-12-ARIMA seasonal adjustment method to estimate the trend-cycle, Seasonal Adjustment with the X-12-ARIMA (Course code 0434)

<http://www.statcan.gc.ca/eng/training/statistical/0434>

Key Words: seasonal adjustment, ARIMA model selection, composite adjustment . (1971) as implemented in X-11-ARIMA (Dagum, 1980) to force the totals of the seasonally adjusted Cholette (1978) and Ladiray and Quenneville (2001 ). the Denton method and the Statistics Canada regression method for forcing the.

<https://www.census.gov/ts/x12a/v03/ReleaseNotesVersion03.pdf>

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<http://onlinelibrary.wiley.com/doi/10.1111/j.1467-9892.2005.00423.x/abstract>

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