

**The abstract of
seasonally adjusted time series**

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Seasonal adjustment is a very challenging topic both for the producer of statistical data and the short term analyst who tries to detect as soon as possible the turning points of the economy. Unfortunately, there is no precise definition of what a “seasonally adjusted time series” is and consequently, one can find in the statistical literature a lot of statistical methods, each of them corresponding to a different definition. Moreover, these methods are often complex from the mathematical point of view.

Understanding the methods is not enough as the user has also, in order to implement these methods, to face some important practical problems: trading-day and holiday effects, outliers, frequency of seasonal adjustment, quality of the seasonal adjustment .

Over the course of a year, the size of the labour force, the levels of employment and unemployment, and other measures of labour market activity undergo fluctuations due to seasonal events including changes in weather, harvests, major holidays, and school schedules. Because these seasonal events follow a more or less regular pattern each year, their influence on statistical trends can be eliminated by seasonally adjusting the statistics from month to month. These seasonal adjustments make it easier to observe the cyclical, underlying trend, and other non seasonal movements in the series.

Keywords : seasonal adjustment , time series