

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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Table of Contents Time Series Analysis And Trends By Using Spss Programme

1. Understanding the eBook Time Series Analysis And Trends By Using Spss Programme
 - The Rise of Digital Reading Time Series Analysis And Trends By Using Spss Programme
 - Advantages of eBooks Over Traditional Books
2. Identifying Time Series Analysis And Trends By Using Spss Programme
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Time Series Analysis And Trends By Using Spss Programme
 - User-Friendly Interface

4. Exploring eBook Recommendations from Time Series Analysis And Trends By Using Spss Programme
 - Personalized Recommendations
 - Time Series Analysis And Trends By Using Spss Programme User Reviews and Ratings
 - Time Series Analysis And Trends By Using Spss Programme and Bestseller Lists
5. Accessing Time Series Analysis And Trends By Using Spss Programme Free and Paid eBooks
 - Time Series Analysis And Trends By Using Spss Programme Public Domain eBooks
 - Time Series Analysis And Trends By Using Spss Programme eBook Subscription Services
 - Time Series Analysis And Trends By Using Spss Programme Budget-Friendly Options
6. Navigating Time Series Analysis And Trends By Using Spss Programme eBook Formats
 - ePub, PDF, MOBI, and More
 - Time Series Analysis And Trends By Using Spss Programme Compatibility with Devices
 - Time Series Analysis And Trends By Using Spss Programme Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Time Series Analysis And Trends By Using Spss Programme
 - Highlighting and Note-Taking Time Series Analysis And Trends By Using Spss Programme
 - Interactive Elements Time Series Analysis And Trends By Using Spss Programme
8. Staying Engaged with Time Series Analysis And Trends By Using Spss Programme
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Time Series Analysis And Trends By Using Spss Programme
9. Balancing eBooks and Physical Books Time Series Analysis And Trends By Using Spss Programme
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Time Series Analysis And Trends By Using Spss Programme
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Time Series Analysis And Trends By Using Spss Programme
 - Setting Reading Goals Time Series Analysis And Trends By Using Spss Programme
 - Carving Out Dedicated Reading Time

12. Sourcing Reliable Information of Time Series Analysis And Trends By Using Spss Programme
 - Fact-Checking eBook Content of Time Series Analysis And Trends By Using Spss Programme
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
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