



SÉRIES TEMPORAIS NO SPSS - 16

Comandos Básicos

*Untitled1 [DataSet0] - SPSS Data Editor

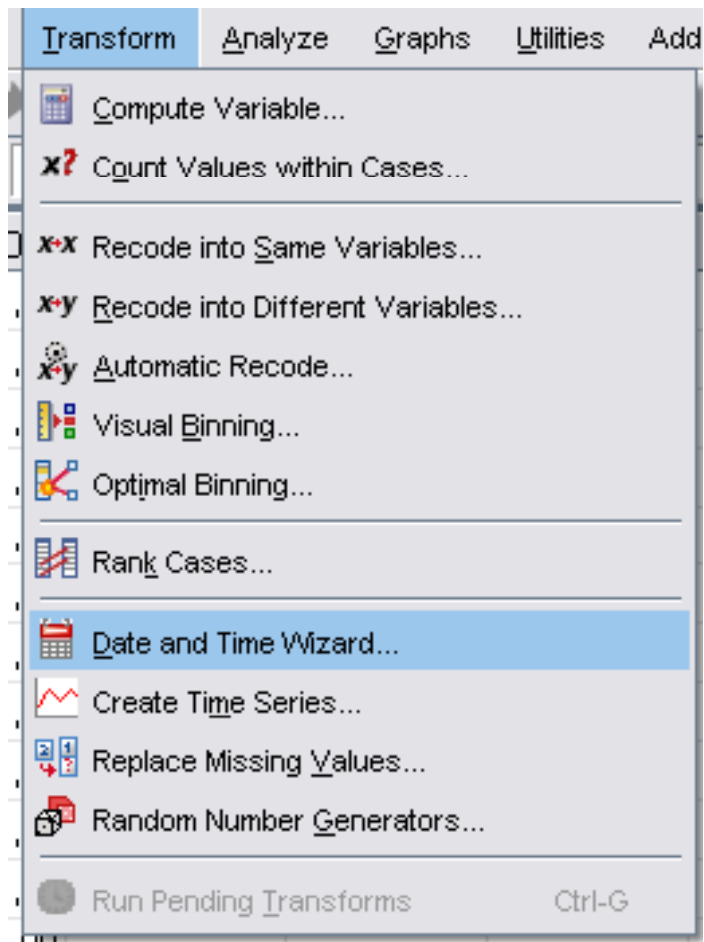
File Edit View Data Transform Analyze Graphs Utilities Add-ons Window Help

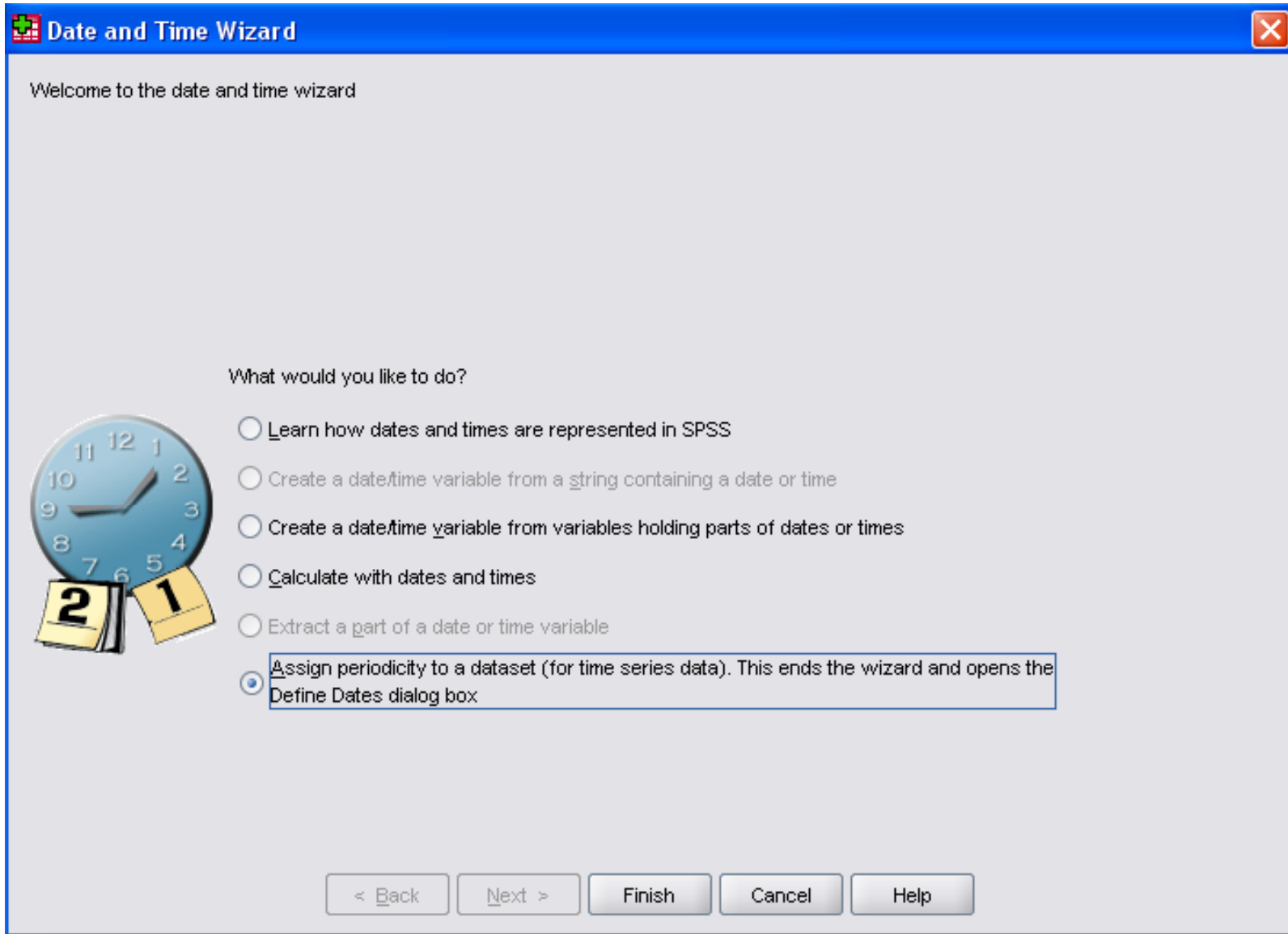
20 :

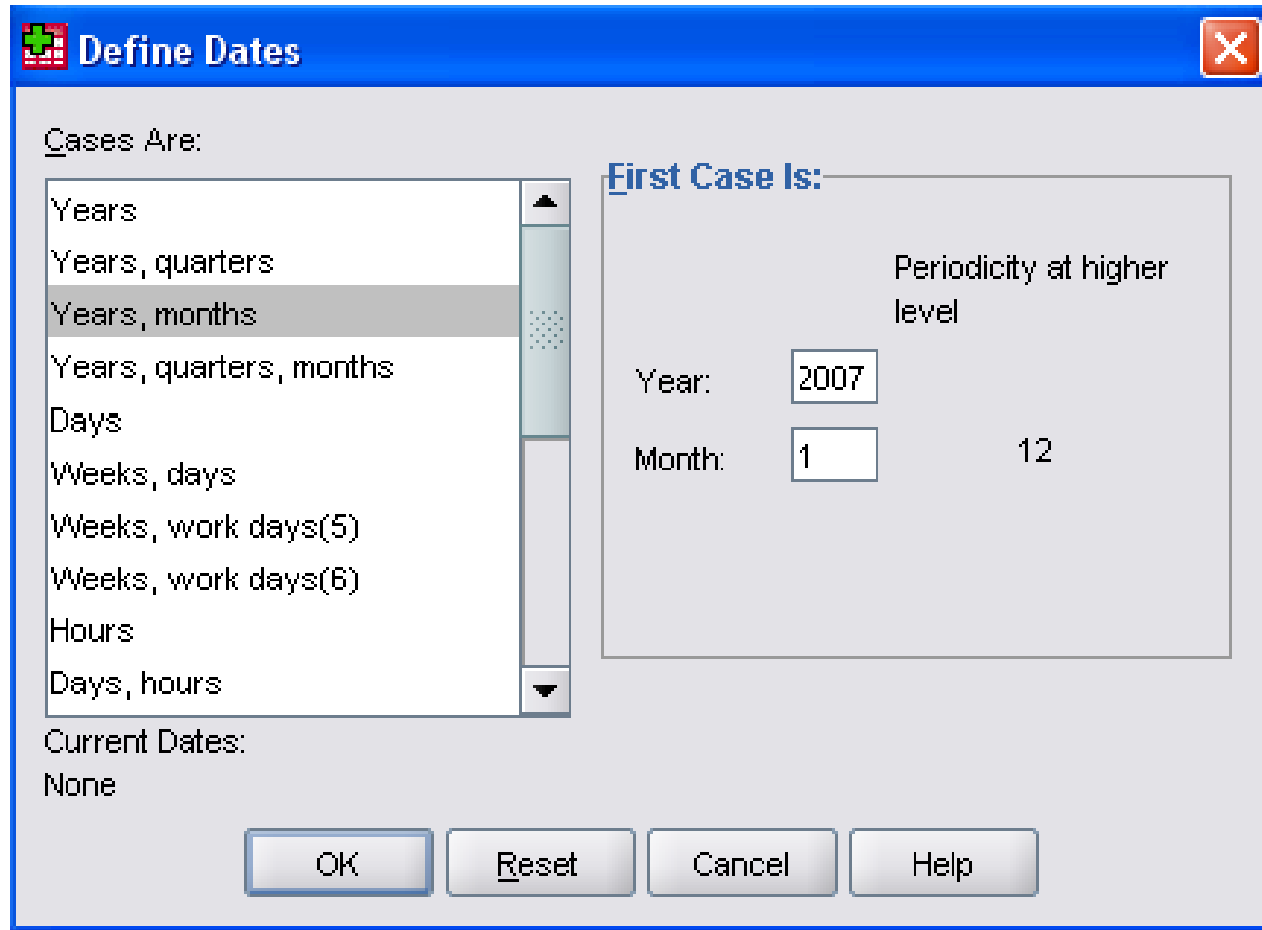
	VAR00001	var	var	var	var	var
1	346456,00					
2	373658,00					
3	521747,00					
4	406768,00					
5	408681,00					
6	401295,00					
7	437569,00					
8	417755,00					
9	498464,00					
10	491050,00					
11	485456,00					
12	500989,00					
13	582889,00					
14	553508,00					
15	538202,00					
16	436758,00					
17	571327,00					
18	659906,00					
19	647799,00					
20	656213,00					
21	593066,00					
22	596377,00					
23	637569,00					
24	676565,00					

Entrada de dados

Criando a periodicidade da série





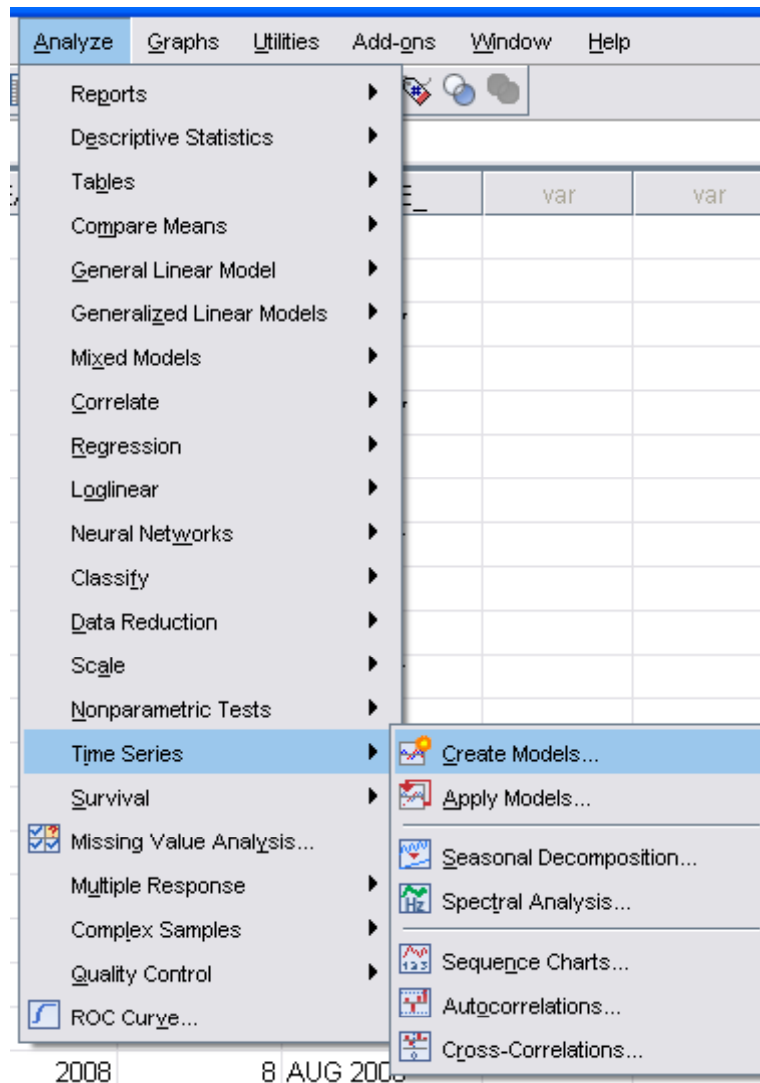
The image shows a software dialog box titled "Define Dates". It has a blue title bar with a close button (X) in the top right corner. The dialog is divided into several sections. On the left, under the heading "Cases Are:", there is a list box containing the following options: "Years", "Years, quarters", "Years, months" (which is currently selected and highlighted), "Years, quarters, months", "Days", "Weeks, days", "Weeks, work days(5)", "Weeks, work days(6)", "Hours", and "Days, hours". Below this list box is the heading "Current Dates:" followed by the text "None". On the right side of the dialog, under the heading "First Case Is:", there is a sub-section titled "Periodicity at higher level". This section contains two rows of input fields: "Year:" with a text box containing "2007", and "Month:" with a text box containing "1". To the right of the "Month:" text box is the number "12". At the bottom of the dialog, there are four buttons: "OK", "Reset", "Cancel", and "Help".

***Untitled1 [DataSet0] - SPSS Data Editor**

File Edit View Data Transform Analyze Graphs Utilities Add-ons

1 : VAR00001 346456

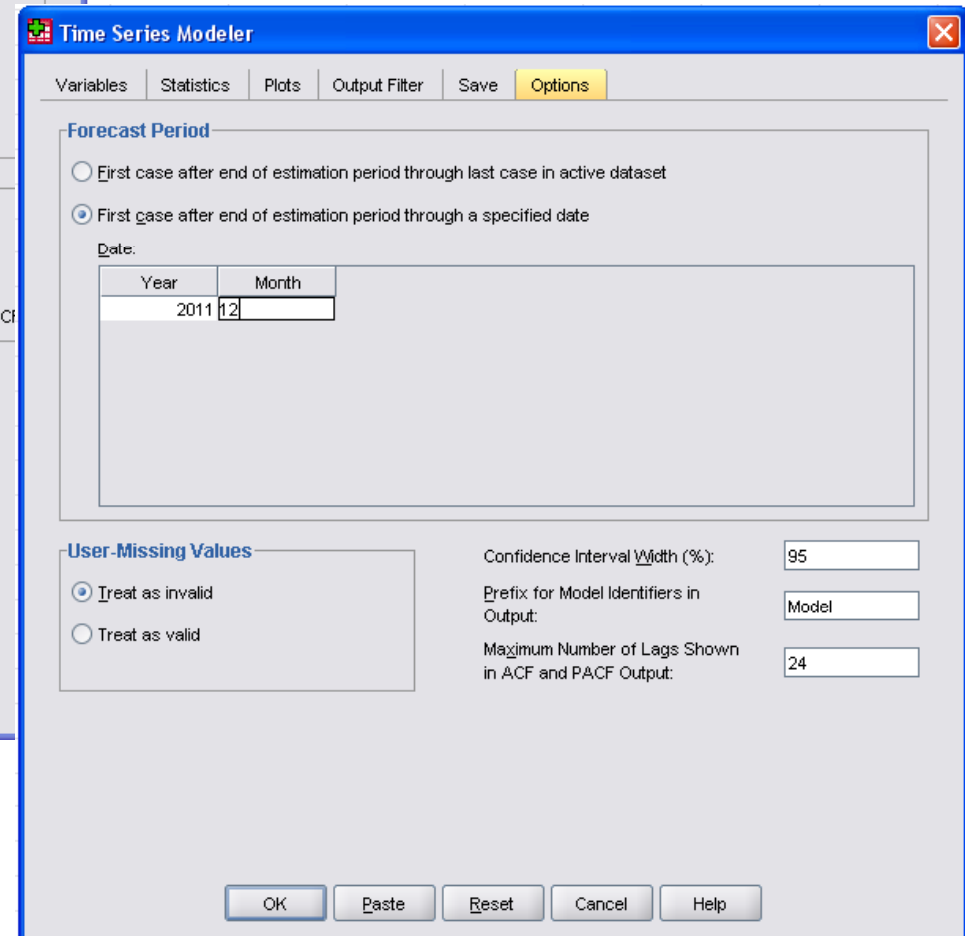
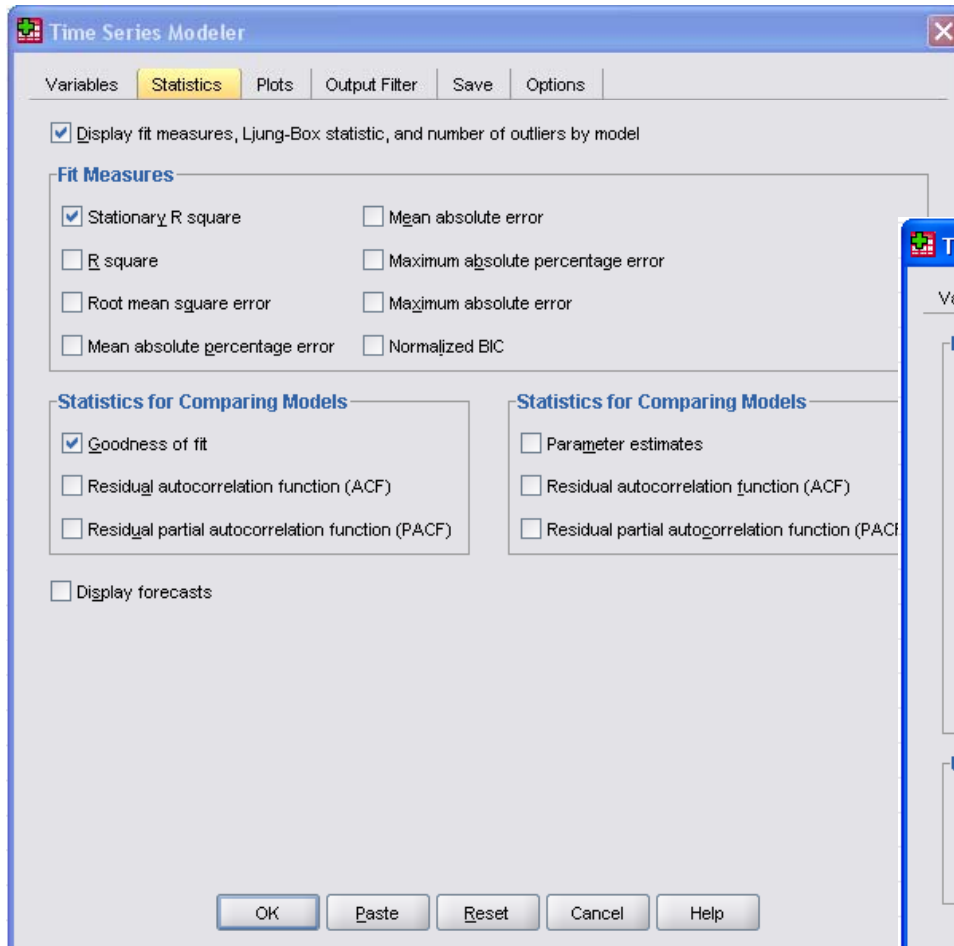
	VAR00001	YEAR_	MONTH_	DATE_
1	346456,00	2007	1	JAN 2007
2	373658,00	2007	2	FEB 2007
3	521747,00	2007	3	MAR 2007
4	406768,00	2007	4	APR 2007
5	408681,00	2007	5	MAY 2007
6	401295,00	2007	6	JUN 2007
7	437569,00	2007	7	JUL 2007
8	417755,00	2007	8	AUG 2007
9	498464,00	2007	9	SEP 2007
10	491050,00	2007	10	OCT 2007
11	485456,00	2007	11	NOV 2007
12	500989,00	2007	12	DEC 2007
13	582889,00	2008	1	JAN 2008
14	553508,00	2008	2	FEB 2008
15	538282,00	2008	3	MAR 2008
16	436758,00	2008	4	APR 2008
17	571327,00	2008	5	MAY 2008
18	659906,00	2008	6	JUN 2008
19	647799,00	2008	7	JUL 2008
20	656213,00	2008	8	AUG 2008



**Selecionando o modulo de séries temporais
e a análise a ser feita**

Seleção da variável – alisamento exponencial

The image displays two windows from the 'Time Series Modeler' software. The main window, titled 'Time Series Modeler', has a menu bar with 'Variables', 'Statistics', 'Plots', 'Output Filter', 'Save', and 'Options'. It features three panels: 'Variables' on the left containing 'YEAR, not periodic [YEAR_]' and 'MONTH, period 12 [MONTH_]', 'Dependent Variables' in the middle containing 'VAR00001', and 'Independent Variables' on the right. A 'Method' dropdown menu is open, showing 'Expert Modeler', 'Expert Modeler', 'Exponential Smoothing', and 'ARIMA'. A red arrow points from 'Exponential Smoothing' to a secondary dialog box titled 'Time Series Modeler: Exponential Smoothing Criteria'. This dialog box is divided into two sections: 'Model Type' and 'Dependent Variable Transformation'. Under 'Model Type', there are radio buttons for 'None', 'Simple', 'Holt's linear trend', 'Brown's linear trend', 'Damped trend', 'Simple seasonal', 'Winter's additive', and 'Winter's multiplicative'. The 'Winter's multiplicative' option is selected. Under 'Dependent Variable Transformation', there are radio buttons for 'None', 'Square root', and 'Natural log'. The 'None' option is selected. At the bottom of the dialog, 'Current periodicity: 12' is displayed. Buttons for 'Continue', 'Cancel', and 'Help' are at the bottom of the dialog. The main window also has buttons for 'OK', 'Paste', 'Reset', 'Cancel', and 'Help'.



Time Series Modeler

(Processing...)

[DataSet0]

Model Description

Model Description			Model Type
Model ID	VAR00001	Model_1	Winters' Multiplicative

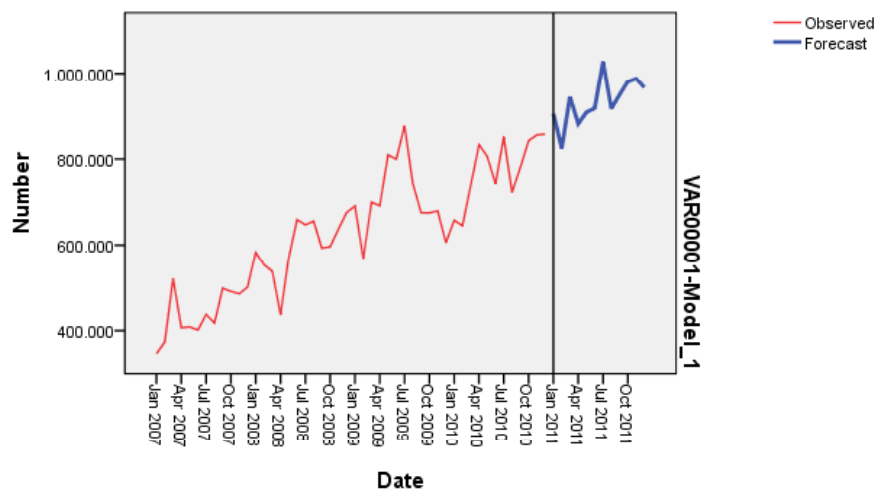
Model Statistics

Model	Number of Predictors	Model Fit statistics	Ljung-Box Q(18)			Number of Outliers
		Stationary R-squared	Statistics	DF	Sig.	
VAR00001-Model_1	0	,362	20,533	15	,152	0

Forecast

Model		Jan 2011	Feb 2011	Mar 2011	Apr 2011	May 2011	Jun 2011	Jul 2011	Aug 2011	Sep 2011	Oct 2011	Nov 2011	Dec 2011
VAR00001-Model_1	Forecast	905487,54	825188,67	944771,81	882028,57	908928,62	918414,51	1027927,41	917576,79	950156,51	980906,75	987957,32	966657,25
	UCL	1037828,73	981688,87	1138401,51	1086734,29	1136588,63	1164273,09	1312155,44	1188984,41	1242720,43	1293428,10	1313291,94	1296151,65
	LCL	773146,34	668688,48	751142,12	677322,85	681268,61	672555,93	743699,38	646169,17	657592,59	668385,40	662622,70	637162,85

For each model, forecasts start after the last non-missing in the range of the requested estimation period, and end at the last period for which non-missing values of all the predictors are available or at the end date of the requested forecast period, whichever is earlier.



Seleção da variável – Expert Modeler

