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Weba temporal sequence or a time series. The set of all time series represents a vector space, and various linear transformations or operators can be defined over the space. The simplest of these is the lag operator L which is defined by $(Lx)(t) = x(t-1)$. Now, $L\{Lx(t)\} = Lx(t-1) = x(t-2)$; so it makes sense to define L2 by $L^2x(t) = x(t-2)$.

Seasonal Adjustment for Short Time Series in Excel®

WebSeasonal Adjustment for Short Time Series in Excel® Catherine C.H. Hood Catherine Hood Consulting The minimum length to seasonally adjust a time series in X-12-ARIMA is four years. So what can we do if we have a time series that is shorter than four years long? Seasonal adjustment can be difficult under the following conditions: