QÜESTIIÓ, vol. 26, 1-2, p. 197-211, 2002

Smoothing the catalan tourism micro-data time series

M. Artís Ortuño⁽¹⁾, J. L. Carrion i Silvestre⁽²⁾, À. Costa Sáenz de San Pedro⁽¹⁾ y J. Suriñach Caralt⁽¹⁾

- (1) Anàlisi Quantitativa Regional (AQR) Research Group Departament d'Econometria, Estadística i Economia Espanyola Universitat de Barcelona. Av. Diagonal, 690, 08034 Barcelona
- (2) Institut d'Estadística de Catalunya, Via Laietana, 58, 08003 Barcelona.

In this paper we propose a method for smoothing the Catalan tourism time series between 1997 and 2000. These time series, built upon a micro database drawn from a survey conducted by the Statistical Institute of Catalonia, are somewhat volatile due, it would seem, to the incomplete nature of the information. The application of a smoothing procedure based on the combination of classical techniques and weighted moving averages allows us to overcome the problems caused by this lack of information and to obtain time series that evolve smoothly over time.

Keywords: Smothing micro-data, tourism time series

AMS Classification (MSC 2000): 62P20
