Proposal for the Project in Time Series : Analysis of the swiss rent index, 1939 – 2018

Data :

The data is provided by the Federal Statistical Office, implying monthly observations of the swiss rent index starting from august 1939 and ending in january 2018. The rent index measures the inflation of the rented dwellings in Switzerland. It is the most significant partial index of the swiss consumer’s price index, representing a weighted share of 13% of this index. The reference month is the august of 1939, meaning that our reference value represents the average rent of those times, set to a value (index) of 100 (OFS 2016 : p. 20-23).

The data are collected quarterly, nowadays based upon a stratified random survey sampling of around 10'000 lessors. (Die indexierten Daten sind wahrscheinlich nicht inflationsbereinigt)

Goal :

Goal is to draw inferences from this time series. For this purpose we have to do a parametric model and the model’s goodness of fit. The model is used to describe/interpret the data and to predict future values

Office Fédéral de la Statistique (OFS) 2016 : Indice des prix à la consommation

(décembre 2015 = 100). Bases méthodologiques, Neuchâtel.

Brockwell P., Davis R. (2002) : Introduction to Time Series and Forecasting, 2nd Edition. Springer, New York.