

# Package ‘fma’

August 29, 2013

**Title** Data sets from “Forecasting: methods and applications” by Makridakis, Wheelwright & Hyndman (1998)

**Description** All data sets from “Forecasting: methods and applications” by Makridakis, Wheelwright & Hyndman (Wiley, 3rd ed., 1998).

**Version** 2.01

**Date** 2012-10-30

**Depends** R (>= 2.0.0), graphics, stats, tseries, forecast

**LazyData** yes

**LazyLoad** yes

**Author** Rob J Hyndman <Rob.Hyndman@monash.edu>

**Maintainer** Rob J Hyndman <Rob.Hyndman@monash.edu>

**License** GPL (>= 2)

**URL** <http://robjhyndman.com/software/fma/>

**Repository** CRAN

**Date/Publication** 2012-10-30 06:20:02

**NeedsCompilation** no

## R topics documented:

fma-package . . . . .	3
advert . . . . .	4
advsales . . . . .	4
airpass . . . . .	5
auto . . . . .	6
bank . . . . .	6
beer . . . . .	7
bicoal . . . . .	8

books	8
boston	9
bricksq	10
canadian	10
capital	11
cement	11
chicken	12
condmilk	13
copper	13
copper1	14
copper2	14
copper3	15
cowtemp	15
cpimel	16
dexter	16
dj	17
dole	18
dowjones	18
econsumption	19
eggs	19
eknives	20
elco	20
elec	21
expenditure	21
fancy	22
french	22
housing	23
hsales	24
hsales2	24
huron	25
ibm	25
ibmclose	26
input	27
internet	27
invent15	28
jcars	28
kkong	29
labour	30
lynx	30
milk	31
mink	32
mortal	32
motel	33
motion	33
nail	34
oilprice	35
olympic	35
ozone	36

paris . . . . .	36
pcv . . . . .	37
petrol . . . . .	38
pigs . . . . .	38
plastics . . . . .	39
pollution . . . . .	39
productC . . . . .	40
pulpprice . . . . .	41
qelec . . . . .	41
qsales . . . . .	42
running . . . . .	42
sales . . . . .	43
schizo . . . . .	43
shampoo . . . . .	44
sheep . . . . .	45
ship . . . . .	45
shipex . . . . .	46
strikes . . . . .	46
telephone . . . . .	47
texasgas . . . . .	47
ukdeaths . . . . .	48
usdeaths . . . . .	49
uselec . . . . .	49
ustreas . . . . .	50
wagesuk . . . . .	50
wheat . . . . .	51
wn . . . . .	51
wnoise . . . . .	52
writing . . . . .	52
<b>Index</b>	<b>54</b>

---

fma-package	<i>Data sets from "Forecasting: methods and applications" by Makridakis, Wheelwright and Hyndman (1998)</i>
-------------	---

---

## Description

All data sets from "Forecasting: methods and applications" by Makridakis, Wheelwright and Hyndman (Wiley, 3rd ed., 1998).

## Author(s)

Rob J Hyndman. <Rob.Hyndman@buseco.monash.edu.au>

## References

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. <http://www.robhyndman.info/forecasting>

---

advert	<i>Sales and advertising expenditure</i>
--------	--

---

## Description

Monthly sales and advertising expenditure for an automotive parts company.

## Usage

advert

## Format

Data frame containing the following columns:

**advert** Monthly Advertising expenditure

**sales** Monthly sales volume

## Source

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 6.7. Exercise 8.1.

## Examples

```
plot(sales ~ advert, data=advert)
```

---

advsales	<i>Sales volume and advertising expenditure</i>
----------	---

---

## Description

Sales volume and advertising expenditure for a dietary weight control product.

## Usage

advsales

## Format

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 8.

**References**

Blattberg and Jeuland (1981).

**Examples**

```
plot(advsales)
```

---

airpass

*Monthly Airline Passenger Numbers 1949-1960*

---

**Description**

The classic Box & Jenkins airline data. Monthly totals of international airline passengers (1949–1960).

**Usage**

```
airpass
```

**Format**

A monthly time series, in thousands.

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 2.4, Chapter 3, Exercise 4.7.

**References**

Box, Jenkins and Reinsel (1994) *Time series analysis: forecasting and control*, 3rd edition, Holden-Day: San Francisco. Series G.

**Examples**

```
plot(airpass)
seasonplot(airpass)
tsdisplay(airpass)
```

---

 auto

*Attributes of some US and Japanese automobiles*


---

**Description**

Price, mileage, age and country of origin for 45 automobiles.

**Usage**

auto

**Format**

This data frame contains the following columns:

**Model** Name of model

**Country** Country of manufacture

**Mileage** Mileage per gallon

**Price** Price of car at time of measurement

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, Wiley: New York. Chapter 2.

**References**

*Consumer Reports*, April 1990, pp.235-255.

**Examples**

```
plot(Price ~ Mileage, data=auto,pch=19,col=2)
points(auto$Mileage[auto$Country=="USA"],auto$Price[auto$Country=="USA"],pch=19,col=4)
legend(30,25000,legend=c("USA","Japan"),pch=19,col=c(4,2))
```

---

 bank

*Mutual savings bank deposits*


---

**Description**

Deposits in a mutual savings bank in a large metropolitan area.

**Usage**

bank

**Format**

Data frame containing the following columns:

**EOM** End of month balance

**AAA** Composite AAA bond rates

**threefour** US Government 3-4 year bonds

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 6.

**Examples**

```
plot(bank)
```

---

beer	<i>Monthly beer production</i>
------	--------------------------------

---

**Description**

Monthly Australian beer production: Jan 1991 – Aug 1995.

**Usage**

```
beer
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 2.

**Examples**

```
plot(beer)
seasonplot(beer)
tsdisplay(beer)
```

---

bicoal	<i>Annual bituminous coal production</i>
--------	--

---

**Description**

Annual bituminous coal production in the USA: 1920–1968.

**Usage**

bicoal

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 7.7.

**Examples**

```
tsdisplay(bicoal)
```

---

books	<i>Sales of paperback and hardcover books</i>
-------	---

---

**Description**

Daily sales of paperback and hardcover books at the same store.

**Usage**

books

**Format**

Bivariate time series containing the following columns:

**Paperback** Number of paperback sales each day

**Hardcover** Number of hardcover sales each day

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 4.5.



**Examples**

```
plot(books)
```

---

boston	<i>Monthly dollar volume of sales</i>
--------	---------------------------------------

---

**Description**

Monthly dollar volume of sales on Boston stock exchange and combined New York and American stock exchange. January 1967 – November 1969.

**Usage**

```
boston
```

**Format**

Bivariate time series containing the following columns:

**nyase** New York and American Stock Exchange dollar volume

**bse** Boston Stock Exchange dollar volume

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 6.5

**References**

McGee and Carleton (1970) Piecewise regression, *Journal of the American Statistical Association*, **65**, 1109–1124.

**Examples**

```
plot(boston)
```

---

bricksq	<i>Quarterly clay brick production</i>
---------	--

---

**Description**

Australian quarterly clay brick production: 1956–1994.

**Usage**

bricksq

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 1 and Exercise 2.3.

**Examples**

```
plot(bricksq)
seasonplot(bricksq)
tsdisplay(bricksq)
```

---

canadian	<i>Canadian unemployment rate</i>
----------	-----------------------------------

---

**Description**

Canadian unemployment rate as a percentage of the civilian labor force between 1974 and the third quarter of 1975.

**Usage**

canadian

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 4.1.

Examples

```
plot(canadian)
```

---

capital	<i>Quarterly capital expenditure and appropriations</i>
---------	---

---

Description

Seasonally adjusted quarterly capital expenditure and appropriations in U.S. manufacturing: 1953–1974.

Usage

```
capital
```

Format

- Bivariate time series containing the following columns:
- capital** Quarterly capital expenditure for US manufacturing.
  - appropriations** Quarterly capital appropriations for US manufacturing.

Source

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 8.

Examples

```
plot(capital)
```

---

cement	<i>Cement composition and heat data</i>
--------	---

---

Description

Cement composition and heat data.

Usage

```
cement
```

**Format**

Data frame containing the following columns:

**pc1** Percentage by weight of component 1

**pc2** Percentage by weight of component 2

**pc3** Percentage by weight of component 3

**heat** Heat emitted in calories per gram of cement.

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 6.4

**Examples**

```
plot(cement)
```

---

chicken

*Price of chicken*

---

**Description**

Price of chicken in US (constant dollars): 1924–1993.

**Usage**

```
chicken
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 9.

**Examples**

```
plot(chicken)
```

---

`condmilk`*Condensed milk*

---

**Description**

Manufacturer's Stocks of evaporated and sweetened condensed milk.

**Usage**

`condmilk`

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 7.5.

**Examples**

```
plot(condmilk)
seasonplot(condmilk)
tsdisplay(condmilk)
```

---

`copper`*Copper price*

---

**Description**

Yearly copper prices, 1800–1997 (in constant 1997 dollars).

**Usage**

`copper`

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 9.

**Examples**

```
plot(copper)
```

---

`copper1`*Copper prices*

---

**Description**

Monthly copper prices for 28 consecutive months (in constant 1997 dollars).

**Usage**`copper1`**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 9.

**Examples**`plot(copper1)`

---

`copper2`*Copper prices*

---

**Description**

Yearly copper prices for 14 consecutive years (in constant 1997 dollars).

**Usage**`copper2`**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 9.

**Examples**`plot(copper2)`

---

copper3	<i>Copper prices</i>
---------	----------------------

---

**Description**

Yearly copper prices for 43 consecutive years (in constant 1997 dollars).

**Usage**

```
copper3
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 9.

**Examples**

```
plot(copper3)
```

---

cowtemp	<i>Temperature of a cow</i>
---------	-----------------------------

---

**Description**

Daily morning temperature of a cow. Measure at 6.30am for 75 consecutive mornings by counting chirps from a telemetric thermometer implanted in the cow. Data are chirps per 5-minute interval minus 800.

**Usage**

```
cowtemp
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercises 2.3 and 2.4.

**References**

Velleman, Paul. (1981) *The ABC of EDA*, Duxbury Press.

**Examples**

```
plot(cowtemp)
tsdisplay(cowtemp)
```

---

cpimel	<i>Consumer price index</i>
--------	-----------------------------

---

**Description**

Quarterly CPI (consumer price index) for Victoria: Q1 1980 to Q2 1995.

**Usage**

```
cpimel
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 8.7.

**Examples**

```
tsdisplay(cpimel)
```

---

dexter	<i>Dexterity test and production ratings</i>
--------	--

---

**Description**

Scores on manual dexterity test and production ratings for 20 workers.

**Usage**

```
dexter
```



**Format**

Data frame containing the following columns:

**score** Test score for manual dexterity

**production** Production rating

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 5.4

**Examples**

```
plot(production~score,data=dexter,pch=19,col=3)
```

---

dj	<i>Dow-Jones index</i>
----	------------------------

---

**Description**

Dow-Jones index on 251 trading days ending 26 Aug 1994.

**Usage**

dj

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 7.

**References**

Brockwell and Davis (1996)

**Examples**

```
tsdisplay(dj)
```

---

dole	<i>Unemployment benefits in Australia</i>
------	---

---

**Description**

Monthly total of people on unemployment benefits in Australia (Jan 1965 – Jul 1992).

**Usage**

dole

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 2.3.

**Examples**

```
plot(dole)
tsdisplay(dole)
```

---

dowjones	<i>Dow-Jones index</i>
----------	------------------------

---

**Description**

Dow-Jones index, 28 Aug - 18 Dec 1972.

**Usage**

dowjones

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 2.7.

**Examples**

```
tsdisplay(dowjones)
```

---

econsumption*Electricity consumption and temperature*

---

**Description**

Electricity consumption and maximum temperature for 12 randomly chosen days.

**Usage**

temperature

**Format**

Data frame containing the following columns:

**Mwh** Daily electricity consumption (megawatt-hours)

**temp** Daily maximum temperature (degrees Celsius)

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 5.5

**Examples**

```
plot(Mwh ~ temp, data=econsumption, pch=19, col=4)
```

---

eggs*Price of eggs*

---

**Description**

Price of dozen eggs in US, 1900–1993, in constant dollars.

**Usage**

eggs

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 9.

**Examples**

```
plot(eggs)
```

---

eknives

*Sales of electric knives*

---

**Description**

Sales of electric knives: Jan 1991 - April 1992.

**Usage**

```
eknives
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 4.2.

**Examples**

```
plot(eknives)
```

---

elco

*Sales of Elco's laser printers*

---

**Description**

Sales of Elco's laser printers: 1992–1998.

**Usage**

```
elco
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 10.

**Examples**

```
plot(elco)
```

---

elec	<i>Electricity production</i>
------	-------------------------------

---

**Description**

Australian monthly electricity production: Jan 1956 – Aug 1995.

**Usage**

```
elec
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapters 1–2, 7.

**Examples**

```
plot(elec)
seasonplot(elec)
tsdisplay(elec)
```

---

expenditure	<i>Expenditure</i>
-------------	--------------------

---

**Description**

Expenditure for 12 supermarket customers.

**Usage**

```
expenditure
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 2.

**Examples**

```
hist(expenditure)
```

---

fancy	<i>Sales for a souvenir shop</i>
-------	----------------------------------

---

**Description**

Monthly sales for a souvenir shop on the wharf at a beach resort town in Queensland, Australia.

**Usage**

```
fancy
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 5.8.

**Examples**

```
plot(fancy)
seasonplot(fancy)
```

---

french	<i>Industry index</i>
--------	-----------------------

---

**Description**

French index of industry.

**Usage**

```
french
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 4.4.

**Examples**

```
plot(french)
```

---

housing

*Housing data*

---

**Description**

Monthly housing starts, construction contracts and average new home mortgage rates (Jan 1983 - Oct 1989).

**Usage**

```
housing
```

**Format**

Trivariate time series containing the following columns:

**hstarts** Monthly housing starts (thousands of units)

**construction** Construction contracts (millions of dollars)

**interest** Average new home mortgage rates

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 8.

**References**

Survey of current business, US Department of Commerce, 1990.

**Examples**

```
plot(housing)
```

---

hsales	<i>Sales of one-family houses</i>
--------	-----------------------------------

---

**Description**

Monthly sales of new one-family houses sold in the USA since 1973.

**Usage**

hsales

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 3.

**References**

US Census Bureau, Manufacturing and Construction Division

**Examples**

```
plot(hsales)
plot(stl(hsales,"periodic"),main="Sales of new one-family houses, USA")
```

---

hsales2	<i>Sales of new one-family houses</i>
---------	---------------------------------------

---

**Description**

Sales of new one-family houses in the USA (Jan 1987 – Nov 1995).

**Usage**

hsales2

**Format**

Time series data



**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 7.10.

**Examples**

```
plot(hsales2)
seasonplot(hsales2)
tsdisplay(hsales2)
```

---

huron	<i>Level of Lake Huron</i>
-------	----------------------------

---

**Description**

Level of Lake Huron in feet (reduced by 570 feet): 1875–1972.

**Usage**

```
huron
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 8.2.

**Examples**

```
plot(huron)
```

---

ibm	<i>IBM sales and profit</i>
-----	-----------------------------

---

**Description**

IBM sales and profit (1954-1984) and forecasts.

**Usage**

```
ibm
```

**Format**

Time series data

**Sales** IBM annual sales

**Profit** IBM annual profit

**FSales** Forecast of IBM sales made in 1984

**FProfit** Forecast of IBM profits made in 1984

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 9.

**Examples**

```
par(mfrow=c(2,1))
plot(ibm[,1],xlim=c(1954,2000),ylim=c(0,200),
     ylab="Sales (billions of $)",xlab="Year",type="o")
lines(ibm[,3],col=2,type="o")
plot(ibm[,2],xlim=c(1954,2000),ylim=c(-10,30),
     ylab="Profits (billions of $)",xlab="Year",type="o")
lines(ibm[,4],col=2,type="o")
```

---

ibmclose

*Closing IBM stock price*


---

**Description**

Daily closing IBM stock price.

**Usage**

```
ibmclose
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 7.2.

**References**

Box, Jenkins and Reinsel (1994) *Time series analysis: forecasting and control*, 3rd edition, Holden-Day: San Francisco.

**Examples**

```
tsdisplay(ibmclose)
```

---

input	<i>Input series</i>
-------	---------------------

---

**Description**

Input series for exercise 8.6.

**Usage**

```
input
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 8.6.

**Examples**

```
plot(input)
```

---

internet	<i>Number of internet users</i>
----------	---------------------------------

---

**Description**

Number of users logged on to an internet server each minute over a 100-minute period.

**Usage**

```
internet
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 7.

**Examples**

```
tsdisplay(internet)
```

---

invent15	<i>Inventory demand</i>
----------	-------------------------

---

**Description**

Inventory demand for product E15.

**Usage**

```
invent15
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 2.6. Also Chapter 4.

**Examples**

```
plot(invent15)
```

---

jcars	<i>Motor vehicle production</i>
-------	---------------------------------

---

**Description**

Japanese motor vehicle production in thousand (1947–1989).

**Usage**

```
jcars
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 2.8. Chapter 8.

## References

*World motor vehicle data*, Motor Vehicle Manufacturers of US Inc, Detroit, 1991.

## Examples

```
plot(jcars)
log.jcars <- BoxCox(jcars,0)
jcars.f <- holt(log.jcars)
plot(jcars.f)
```

---

kkong

*King Kong data*

---

## Description

King Kong data.

## Usage

kkong

## Format

Data frame consisting of following columns

**weight** Weights of 21 gorillas

**height** Heights of 21 gorillas

## Source

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 5. Exercise 5.6.

## Examples

```
plot(weight~height,data=kkong,pch=19,col=2)
```

---

labour	<i>Civilian labour force</i>
--------	------------------------------

---

**Description**

Number of persons in the civilian labour force in Australia each month (Feb 1978 - Aug 1995).

**Usage**

labour

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 3.8.

**Examples**

```
plot(labour)
labour.stl <- stl(labour,10)
plot(labour.stl)
monthplot(labour.stl$time.series[,1],type="h")
```

---

lynx	<i>Annual Canadian Lynx trappings 1821–1934</i>
------	---

---

**Description**

Annual number of lynx trapped in McKenzie river district of northwest Canada: 1821–1934.

**Usage**

lynx

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 2.3.

## References

Campbell, M. J. and A. M. Walker (1977). A Survey of statistical work on the Mackenzie River series of annual Canadian lynx trappings for the years 1821–1934 and a new analysis. *Journal of the Royal Statistical Society series A*, **140**, 411–431.

## Examples

```
plot(lynx)
tsdisplay(lynx)
```

---

milk	<i>Monthly milk production per cow</i>
------	--

---

## Description

Average monthly milk production per cow over 14 years.

## Usage

```
milk
```

## Format

Time series data

## Source

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 2.

## References

Cryer (1986) *Time series analysis*, Duxbury Press: Belmont.

## Examples

```
par(mfrow=c(2,1))
plot(milk,xlab="Year",ylab="pounds",
     main="Monthly milk production per cow")
milk.adj <- milk/monthdays(milk)*365.25/12
plot(milk.adj,xlab="Year",ylab="pounds",
     main="Adjusted monthly milk production per cow")
```

---

mink	<i>Number of minks trapped</i>
------	--------------------------------

---

**Description**

Annual number of minks trapped in McKenzie river district of northwest Canada: 1848–1911.

**Usage**

mink

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 2.4.

**Examples**

```
tsdisplay(mink)
```

---

mortal	<i>Mortality</i>
--------	------------------

---

**Description**

Bird mortality for 156 poultry farms, Aug 1995 - Jul 1996.

**Usage**

mortal

**Format**

Data frame containing the following columns:

**typeA** Percentage of Type A birds for each farm.

**mortality** Percentage mortality of all birds for each farm.

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 5.9



**Examples**

```
plot(mortality~typeA,data=mortal)
```

---

motel	<i>Total accommodation at hotel, motel and guest house</i>
-------	--

---

**Description**

Total room nights occupied and total monthly takings from accommodation at hotel, motel and guest house in Victoria, Australia: Jan 1980 - June 1995.

**Usage**

```
motel
```

**Format**

Trivariate time series containing the following columns:

**Roomnights** Total room nights

**Takings** Total monthly takings (thousands of dollars)

**CPI** Quarterly CPI values

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 8.7.

**Examples**

```
plot(motel[,2],motel[,1], xlab="Room nights", ylab="Takings",pch=19,col=4)
```

---

motion	<i>Employment figures in the motion picture industry</i>
--------	--

---

**Description**

Monthly employment figures for the motion picture industry (SIC Code 78): Jan 1955 – Dec 1970.

**Usage**

```
motion
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 7.9.

**References**

"Employment and earnings, US 1909–1978", Department of Labor, 1979.

**Examples**

```
plot(motion)
seasonplot(motion)
tsdisplay(motion)
```

---

nail

*Nail prices*

---

**Description**

Nail prices, 1800–1996 in constant dollars.

**Usage**

```
nail
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 9.

**Examples**

```
plot(nail)
```

---

`oilprice`*Oil prices*

---

**Description**

Oil prices in constant 1997 dollars: 1870–1997.

**Usage**`oilprice`**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 10.

**Examples**`plot(oilprice)`

---

`olympic`*Men's 400 m final winning times in each Olympic Games*

---

**Description**

Winning times for the men's 400 m final in each Olympic Games: 1896–1996.

**Usage**`olympic`**Format**

Data frame containing the following columns:

**Year** Year of Olympics

**time** Winning time in 400m final

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 5.7

**Examples**

```
plot(time~Year,data=olympic,pch=19,col=3)
```

---

 ozone

*Ozone depletion and melanoma rates*


---

**Description**

Ozone depletion and melanoma rates in various locations.

**Usage**

```
ozone
```

**Format**

Data frame containing the following columns:

**ozonedep** Ozone depletion rates as percentages

**melanoma** Melanoma rates as percentages

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 5.3.

**Examples**

```
plot(ozonedep~melanoma,data=ozone,pch=19,col=2)
```

---

 paris

*Average temperature*


---

**Description**

Average monthly temperature in Paris.

**Usage**

```
paris
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 2.1.

**Examples**

```
plot(Paris)
seasonplot(Paris)
tsdisplay(Paris)
```

---

pcv

*GDP*

---

**Description**

GDP for Western Europe and PCV industry sales.

**Usage**

pcv

**Format**

Bivariate time series consisting of the following columns

**GDP** GDP Western Europe

**PCV** PCV Industry sales

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 5.

**Examples**

```
plot(PCV~GDP, data=pcv, pch=20, col=2)
```

---

petrol	<i>Sales of petroleum and related product</i>
--------	---

---

**Description**

US monthly sales of petroleum and related product: Jan 1971 - Dec 1991.

**Usage**

petrol

**Format**

Multivariate time series data:

**Chemicals** Sales of chemicals and allied products

**Coal** Sales of Bituminous coal products

**Petrol** Sales of petroleum and coal products

**Vehicles** Sales of motor vehicles and parts

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 8.

**Examples**

```
plot(petrol)
```

---

pigs	<i>Number of pigs slaughtered</i>
------	-----------------------------------

---

**Description**

Monthly total number of pigs slaughtered in Victoria, Australia (Jan 1980 – Aug 1995).

**Usage**

pigs

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 7.

**Examples**

```
tsdisplay(pigs)
```

---

plastics	<i>Sales of plastic product</i>
----------	---------------------------------

---

**Description**

Monthly sales of product A for a plastics manufacturer.

**Usage**

```
plastics
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 3.5.

**Examples**

```
plot(plastics)
seasonplot(plastics)
plot(stl(plastics,"periodic"))
```

---

pollution	<i>Shipment of pollution equipment</i>
-----------	--

---

**Description**

Monthly shipments of pollution equipment (in thousands of French francs), Jan 1986 – Oct 1996.

**Usage**

```
pollution
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 7.

**Examples**

```
tsdisplay(pollution)
```

---

productC

*Sales of product C*

---

**Description**

Sales of product C (a lubricant sold in large containers).

**Usage**

```
productC
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 1.

**Examples**

```
plot(productC)
```



---

pulpprice	<i>Pulp price and shipments</i>
-----------	---------------------------------

---

**Description**

World pulp price and shipments.

**Usage**

pulpprice

**Format**

Data frame consisting of following columns

**shipments** World pulp shipments

**price** World pulp price

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 5.

**Examples**

```
plot(shipments~price,data=pulpprice)
```

---

qelec	<i>Electricity production</i>
-------	-------------------------------

---

**Description**

Quarterly electricity production.

**Usage**

qelec

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 3.4.

**Examples**

```
plot(decompose(qelec))
```

---

qsales

*Sales data*

---

**Description**

Quarterly exports of a French company in thousands of francs.

**Usage**

```
qsales
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 3.7 and Table 4-7.

**Examples**

```
plot(qsales)
```

---

running

*Running times and maximal aerobic capacity*

---

**Description**

Running times and maximal aerobic capacity for 14 female runners.

**Usage**

```
running
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 2.5.

References

Conley, Krahenbuhl, Burkett and Millar (1981) Physiological correlates of female road racing performance, *Research Quarterly Exercise Sport*, **52**, 441–448.

Examples

```
plot(times~capacity,data=running,pch=19,col=2)
```

---

sales	<i>Sales data</i>
-------	-------------------

---

Description

Sales data over 10 time periods.

Usage

```
sales
```

Format

Time series data

Source

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 5.

Examples

```
plot(sales,type="p")
abline(lsfrit(1:10,sales))
```

---

schizo	<i>Perceptual speed scores</i>
--------	--------------------------------

---

Description

Daily perceptual speed scores for a schizophrenic patient. The patient began receiving a powerful tranquilizer (chlorpromzaine) on the 61st day and continued receiving the drug for the remainder of the sample period. It is expected that this drug would reduce perceptual speed.

Usage

```
schizo
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 8.8.

**References**

McCleary and Hay (1980).

**Examples**

```
plot(schizo)
```

---

shampoo

*Sales of shampoo*

---

**Description**

Sales of shampoo over a three year period.

**Usage**

```
shampoo
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 3.

**Examples**

```
plot(shampoo)
```

---

sheep	<i>Sheep population</i>
-------	-------------------------

---

**Description**

Sheep population (in millions) of England and Wales: 1867–1939.

**Usage**

sheep

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 7.6.

**References**

Kendall (1976).

**Examples**

```
tsdisplay(sheep)
```

---

ship	<i>Electric can opener shipments</i>
------	--------------------------------------

---

**Description**

Electric can opener shipments.

**Usage**

ship

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 4. Exercise 4.6.

**Examples**

```
plot(ship)
```

---

shipex	<i>Shipments</i>
--------	------------------

---

**Description**

Shipments

**Usage**

```
shipex
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 3.1

**Examples**

```
plot(shipex)
```

---

strikes	<i>Number of strikes</i>
---------	--------------------------

---

**Description**

Number of strikes in the US from 1951 to 1980.

**Usage**

```
strikes
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 7.4

**References**

Brockwell and Davis (1991)

**Examples**

```
tsdisplay(strikes)
```

---

telephone

*Telephone cost*

---

**Description**

Telephone cost in San Francisco, New York: 1915–1996.

**Usage**

telephone

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 9.

**Examples**

```
plot(telephone)
```

---

texasgas

*Price and consumption of natural gas*

---

**Description**

Price and per capita consumption of natural gas in 20 towns in Texas.

**Usage**

texasgas

**Format**

Data frame containing the following columns:

**price** Average price in cents per thousand cubic feet

**consumption** Consumption per customer in thousand cubic feet.

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 5.10. Exercise 6.2.

**Examples**

```
plot(consumption ~ price, data=texasgas)
```

---

ukdeaths	<i>Total deaths and serious injuries</i>
----------	--

---

**Description**

Monthly total deaths and serious injuries on UK roads: Jan 1975 – Dec 1984. In February 1983, new legislation came into force requiring seat belts to be worn.

**Usage**

```
ukdeaths
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 8.

**References**

Harvey (1989)

**Examples**

```
plot(ukdeaths)
seasonplot(ukdeaths)
tsdisplay(ukdeaths)
```



---

usdeaths	<i>Accidental deaths in USA</i>
----------	---------------------------------

---

**Description**

Monthly accidental deaths in USA.

**Usage**

```
usdeaths
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercises 2.3 and 2.4.

**Examples**

```
plot(usdeaths)
seasonplot(usdeaths)
tsdisplay(usdeaths)
```

---

uselec	<i>Total generation of electricity</i>
--------	--

---

**Description**

Monthly total generation of electricity by the U.S. electric industry (Jan 1985 - Oct 1996).

**Usage**

```
uselec
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 7.8.

**Examples**

```
plot(uselec)
seasonplot(uselec)
tsdisplay(uselec)
```

---

ustreas	<i>Treasury bill contracts</i>
---------	--------------------------------

---

**Description**

US treasury bill contracts on the Chicago market for 100 consecutive trading days in 1981.

**Usage**

```
ustreas
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 1.

**Examples**

```
plot(ustreas)
tsdisplay(ustreas)
```

---

wagesuk	<i>Real daily wages</i>
---------	-------------------------

---

**Description**

Real daily wages in pound, England: 1260–1994.

**Usage**

```
wagesuk
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 9.

**Examples**

```
plot(wagesuk)
```

---

wheat	<i>Wheat prices</i>
-------	---------------------

---

**Description**

Wheat prices in constant 1996 pounds: 1264–1996.

**Usage**

```
wheat
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 9.

**Examples**

```
plot(wheat)
```

---

wn	<i>White noise series</i>
----	---------------------------

---

**Description**

White noise series.

**Usage**

```
wn
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Exercise 7.3.

**Examples**

```
tsdisplay(wn)
```

---

wnoise	<i>White noise time series</i>
--------	--------------------------------

---

**Description**

White noise time series with 36 values.

**Usage**

```
wnoise
```

**Format**

Time series data

**Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 7.

**Examples**

```
tsdisplay(wnoise)
```

---

writing	<i>Sales of printing and writing paper</i>
---------	--

---

**Description**

Industry sales for printing and writing paper (in thousands of French francs): Jan 1963 – Dec 1972.

**Usage**

```
writing
```

**Format**

Time series data

### **Source**

Makridakis, Wheelwright and Hyndman (1998) *Forecasting: methods and applications*, John Wiley & Sons: New York. Chapter 7.

### **Examples**

```
tsdisplay(writing)
seasonplot(writing)
```

# Index

## \*Topic **datasets**

advert, 4  
advsales, 4  
airpass, 5  
auto, 6  
bank, 6  
beer, 7  
bicoal, 8  
books, 8  
boston, 9  
bricksq, 10  
canadian, 10  
capital, 11  
cement, 11  
chicken, 12  
condmilk, 13  
copper, 13  
copper1, 14  
copper2, 14  
copper3, 15  
cowtemp, 15  
cpimel, 16  
dexter, 16  
dj, 17  
dole, 18  
dowjones, 18  
econsumption, 19  
eggs, 19  
eknives, 20  
elco, 20  
elec, 21  
expenditure, 21  
fancy, 22  
french, 22  
housing, 23  
hsales, 24  
hsales2, 24  
huron, 25  
ibm, 25  
ibmclose, 26  
input, 27  
internet, 27  
invent15, 28  
jcars, 28  
kkong, 29  
labour, 30  
lynx, 30  
milk, 31  
mink, 32  
mortal, 32  
motel, 33  
motion, 33  
nail, 34  
oilprice, 35  
olympic, 35  
ozone, 36  
paris, 36  
pcv, 37  
petrol, 38  
pigs, 38  
plastics, 39  
pollution, 39  
productC, 40  
pulpprice, 41  
qelec, 41  
qsales, 42  
running, 42  
sales, 43  
schizo, 43  
shampoo, 44  
sheep, 45  
ship, 45  
shipex, 46  
strikes, 46  
telephone, 47  
texasgas, 47  
ukdeaths, 48  
usdeaths, 49

- uselec, 49
- ustreas, 50
- wagesuk, 50
- wheat, 51
- wn, 51
- wnoise, 52
- writing, 52
- \*Topic **package**
  - fma-package, 3
- advert, 4
- advsales, 4
- airpass, 5
- auto, 6
- bank, 6
- beer, 7
- bicoal, 8
- books, 8
- boston, 9
- bricksq, 10
- canadian, 10
- capital, 11
- cement, 11
- chicken, 12
- condmilk, 13
- copper, 13
- copper1, 14
- copper2, 14
- copper3, 15
- cowtemp, 15
- cpimel, 16
- dexter, 16
- dj, 17
- dole, 18
- dowjones, 18
- econsumption, 19
- eggs, 19
- eknives, 20
- elco, 20
- elec, 21
- expenditure, 21
- fancy, 22
- fma (fma-package), 3
- fma-package, 3
- french, 22
- housing, 23
- hsales, 24
- hsales2, 24
- huron, 25
- ibm, 25
- ibmclose, 26
- input, 27
- internet, 27
- invent15, 28
- jcars, 28
- kkong, 29
- labour, 30
- lynx, 30
- milk, 31
- mink, 32
- mortal, 32
- motel, 33
- motion, 33
- nail, 34
- oilprice, 35
- olympic, 35
- ozone, 36
- paris, 36
- pcv, 37
- petrol, 38
- pigs, 38
- plastics, 39
- pollution, 39
- productC, 40
- pulpprice, 41
- qelec, 41
- qsales, 42
- running, 42
- sales, 43
- schizo, 43
- shampoo, 44
- sheep, 45
- ship, 45
- shipex, 46
- strikes, 46

telephone, [47](#)  
texasgas, [47](#)

ukdeaths, [48](#)  
usdeaths, [49](#)  
uselec, [49](#)  
ustreas, [50](#)

wagesuk, [50](#)  
wheat, [51](#)  
wn, [51](#)  
wnoise, [52](#)  
writing, [52](#)