

Destagionalizzazione e DID

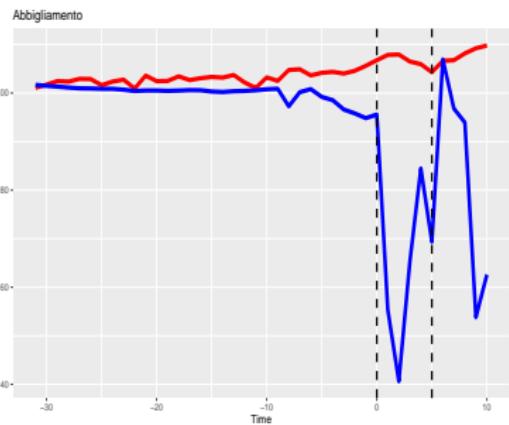
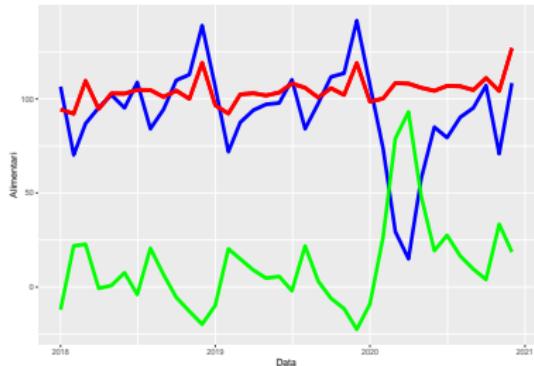
Marzio De Corato e Giulia Hadjiandrea

Regression

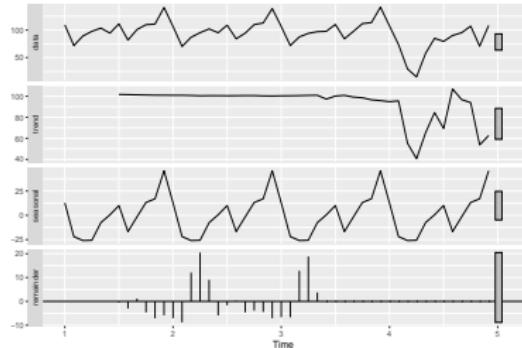
- ▶ T Variabile temporale: n numero di mesi prima di Febbraio (ultimo mese senza lock-down)
- ▶ T_1, T_2 e T_3 dummy per i 3 livelli di lockdown: T_1 per Marzo e Maggio (MEDIUM), T_2 Aprile (HIGH) e T_3 Giugno (LOW). Nei grafici questo periodo è segnato dalle barre tratteggiate.
- ▶ Y_x volume di vendite per il settore x

$$Y_x - Y_{Alimentare} = \alpha + \delta_{beforeT1} T + \delta_{T1} T_1 + \delta_{T2} T_2 + \delta_{T3} T_3 + \epsilon \quad (1)$$

Abbigliamento



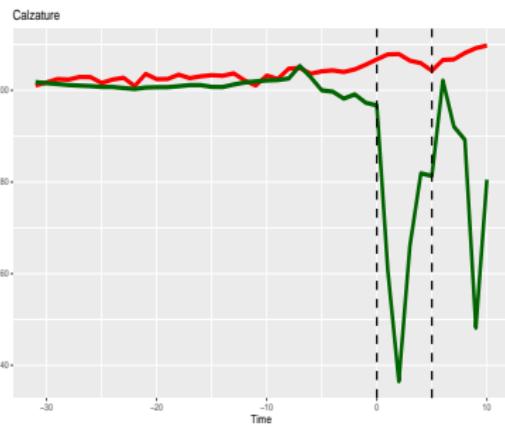
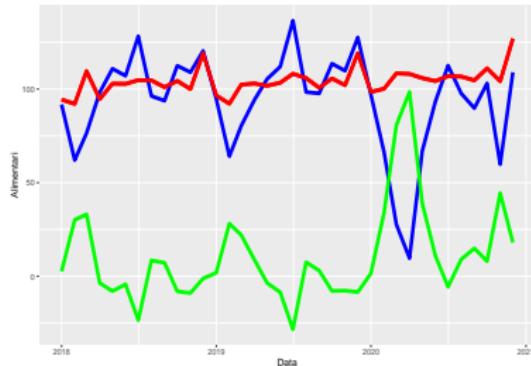
Decomposition of additive time series



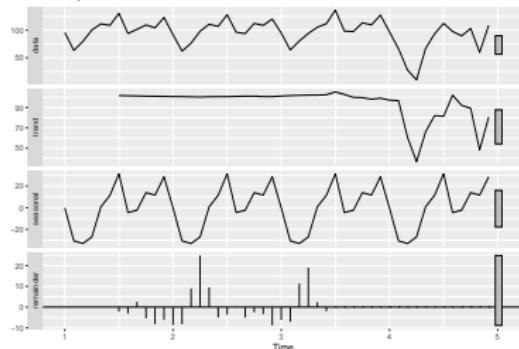
► Rosso: Alimentari

	Value	Error
δ Slope before T1	-0.33	0.07
δ_{T1}	-40.16	2.30
δ_{T2}	-60.07	3.1
δ_{T3}	-16.45	3.17

Calzature



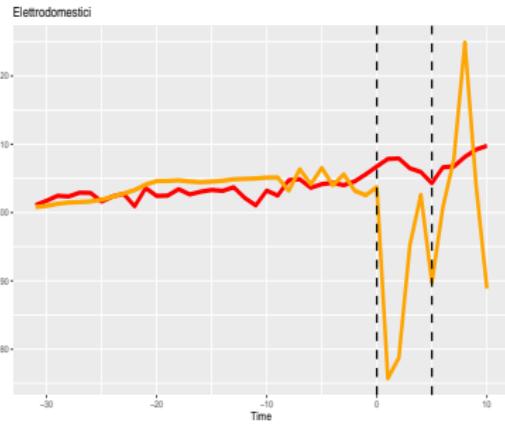
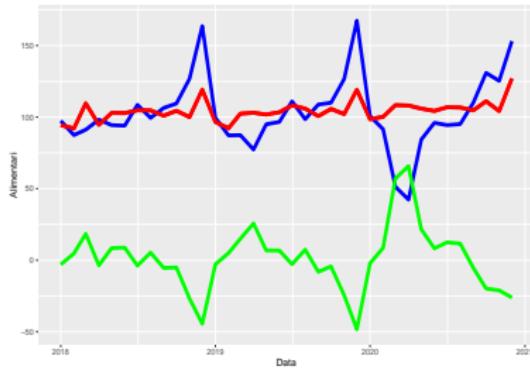
Decomposition of additive time series



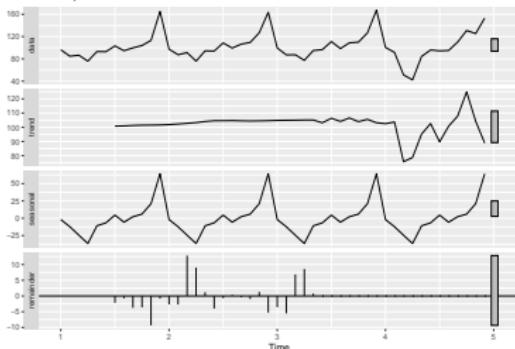
► Rosso: Alimentari

	Value	Error
δ Slope before T1	-0.18	0.08
δ_{T1}	-38.70	1.86
δ_{T2}	-65.78	2.57
δ_{T3}	-20.62	2.57

Elettrodomestici



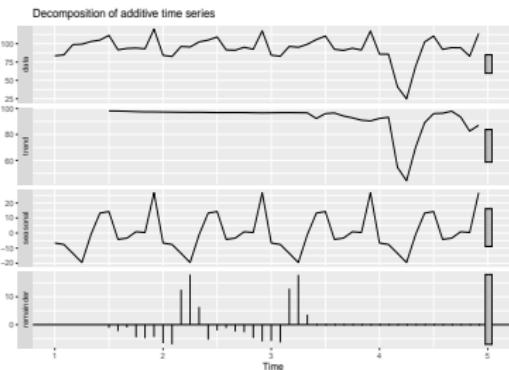
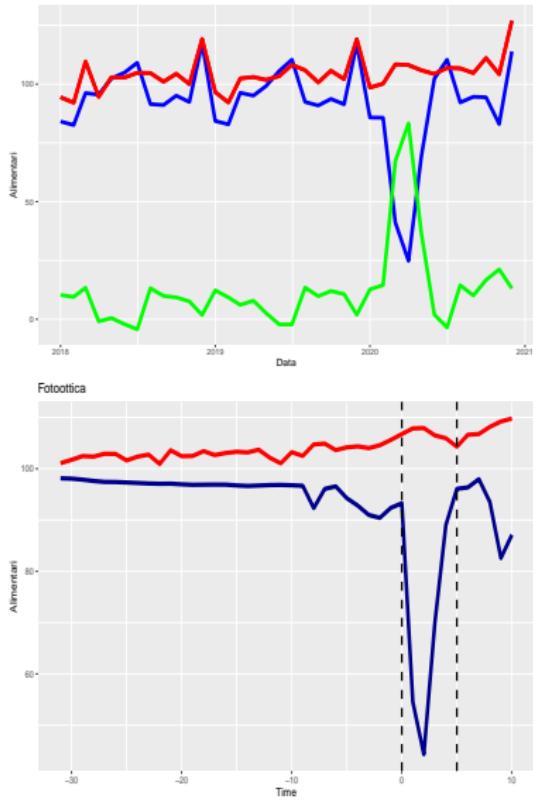
Decomposition of additive time series



► Rosso: Alimentari

	Value	Error
δ Slope before T1	-0.12	0.06
δ_{T1}	-20.32	2.62
δ_{T2}	-27.34	3.62
δ_{T3}	-3.68	3.62

Fotoottica



► Rosso: Alimentari

	Value	Error
δ Slope before T1	-0.40	0.07
δ_{T1}	-34.14	2.76
δ_{T2}	-52.32	3.82
δ_{T3}	-7.86	3.82