

Destagionalizzazione e DID

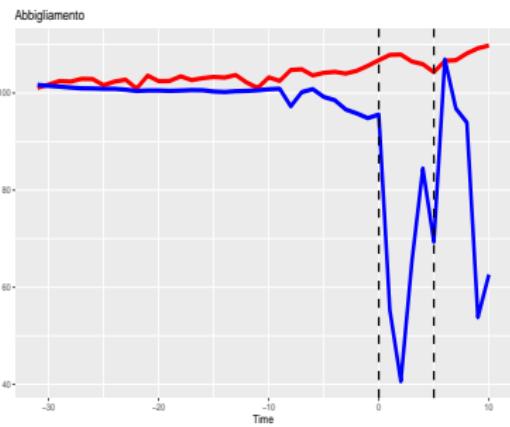
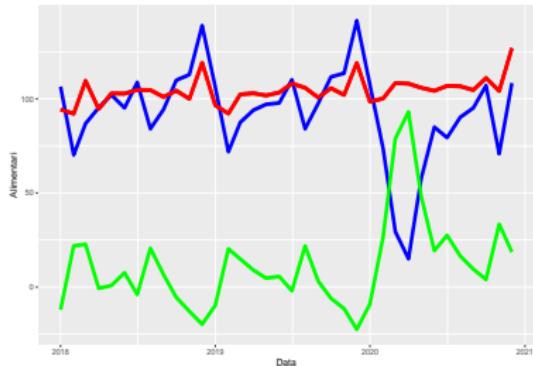
Marzio De Corato e Giulia Hadjiandrea

Regression

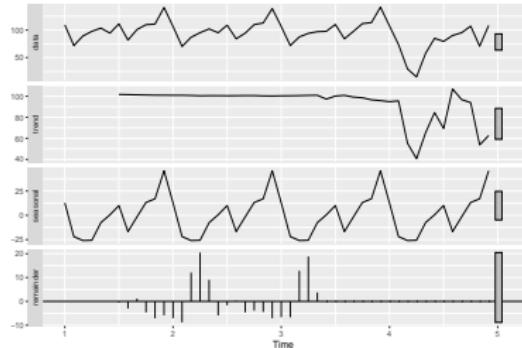
- ▶ T Variabile temporale: n numero di mesi prima di Febbraio (ultimo mese senza lock-down)
- ▶ T_1, T_2 e T_3 dummy per i 3 livelli di lockdown: T_1 per Marzo e Maggio (MEDIUM), T_2 Aprile (HIGH) e T_3 Giugno (LOW). Nei grafici questo periodo è segnato dalle barre tratteggiate.
- ▶ Y_x volume di vendite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



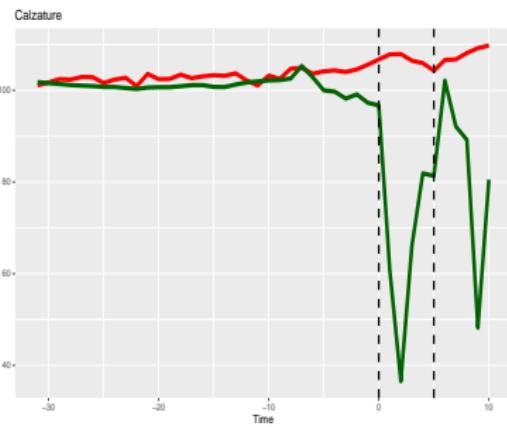
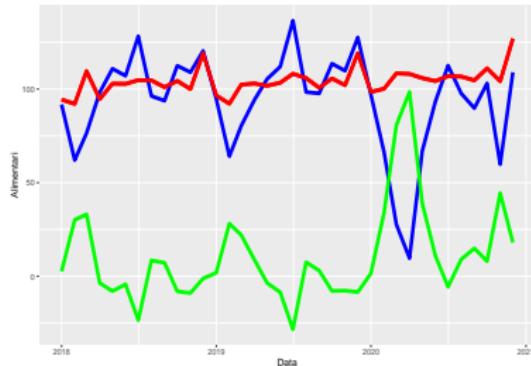
Decomposition of additive time series



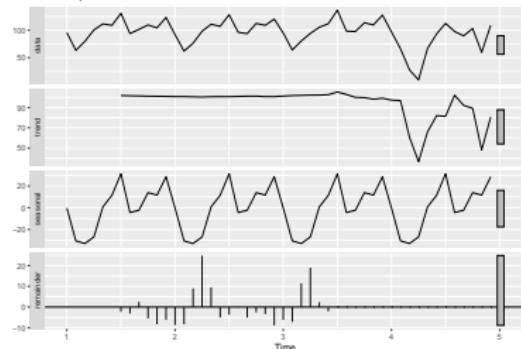
► Rosso: Alimentari

	Value	Error
δ Slope before T1	-0.33	0.09
δ_{T1}	-36.33	2.15
δ_{T2}	-56.23	2.77
δ_{T3}	-11.95	2.86

Calzature



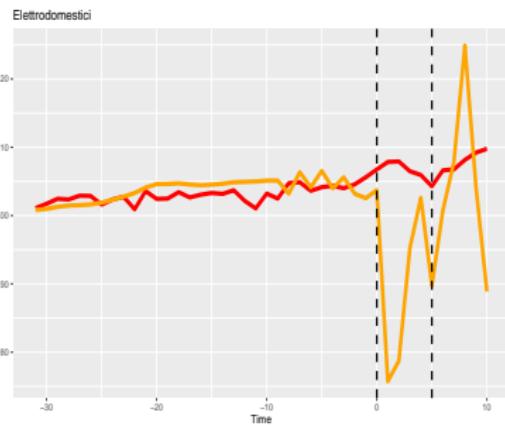
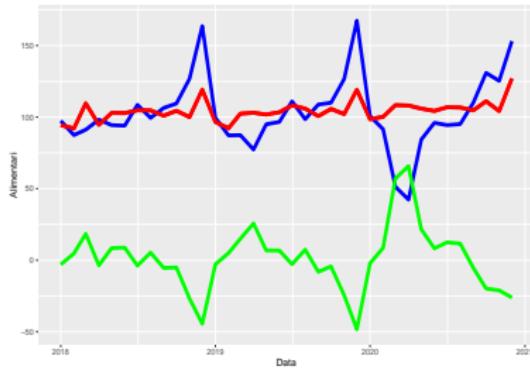
Decomposition of additive time series



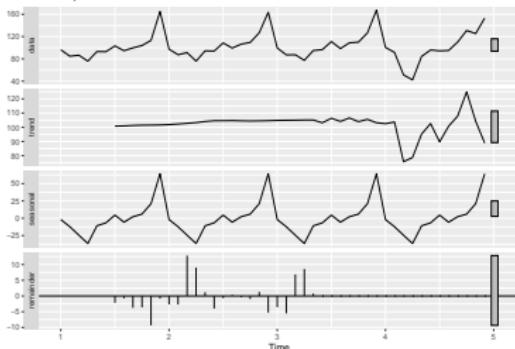
► Rosso: Alimentari

	Value	Error
δ Slope before T1	-0.22	0.08
δ_{T1}	-38.70	1.91
δ_{T2}	-63.21	2.47
δ_{T3}	-17.61	2.54

Elettrodomestici



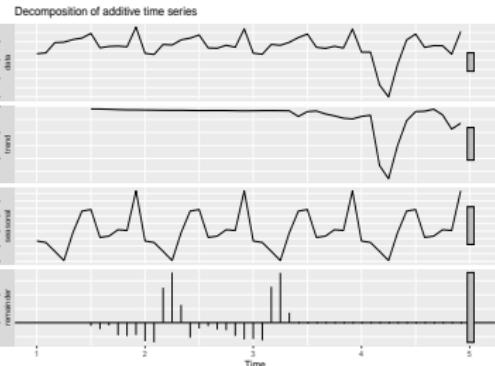
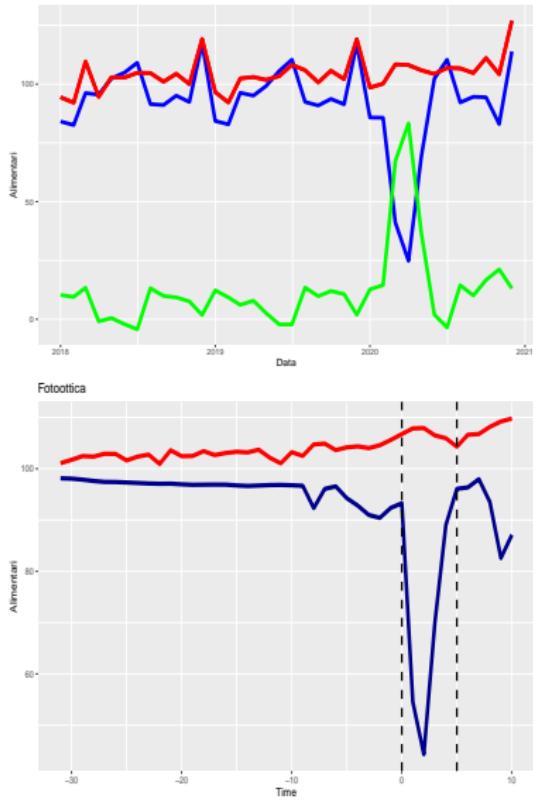
Decomposition of additive time series



► Rosso: Alimentari

	Value	Error
δ Slope before T1	-0.12	0.14
δ_{T1}	-19.21	3.10
δ_{T2}	-26.23	4.00
δ_{T3}	-2.37	4.12

Fotoottica



► Rosso: Alimentari

	Value	Error
δ Slope before T1	-0.36	0.12
δ_{T1}	-29.94	2.73
δ_{T2}	-48.11	3.52
δ_{T3}	-2.93	3.63