

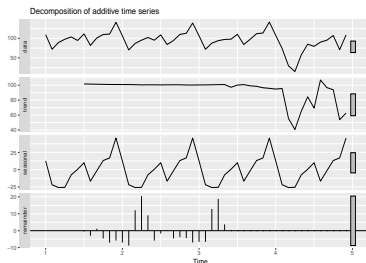
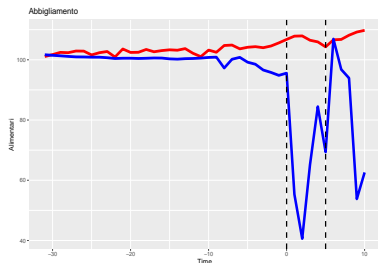
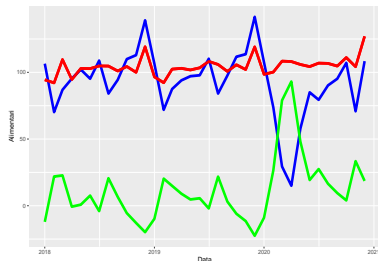
# Destagionalizzazione e DID

Marzio De Corato e Giulia Hadjiandrea

- ▶  $T$  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  $x$

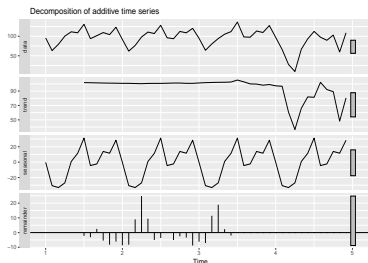
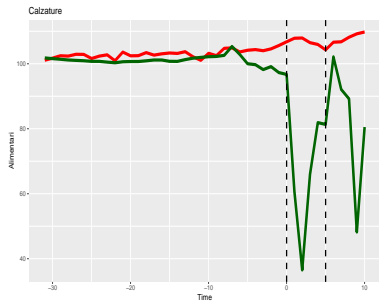
$$Y_x - Y_{Alimentare} = \alpha + \delta_{beforeT_1}T + \delta_{T_1}T_1 + \delta_{T_2}T_2 + \delta_{T_3}T_3 + \epsilon \quad (1)$$

# Abbigliamento



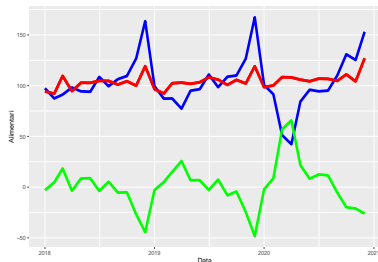
	Value	Error
$\delta$ Slope before T1	-0.33	0.09
$\delta_{T1}$	-36.33	2.15
$\delta_{T2}$	-56.23	2.77
$\delta_{T3}$	-11.95	2.86
$\delta_{T4}$ (Plc T= -3)	14.55	13.14
$\delta_{T6}$ (Plc T= -1)	13.90	13.30

# Calzature



	Value	Error
$\delta$ Slope before T1	-0.22	0.08
$\delta_{T1}$	-38.70	1.91
$\delta_{T2}$	-63.21	2.47
$\delta_{T3}$	-17.61	2.54
$\delta_{T4}$ (Plc T= -3)	15.10	13.95
$\delta_{T6}$ (Plc T= -1)	15.36	14.12

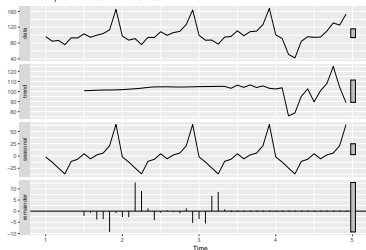
# Elettrodomestici



Elettrodomestici

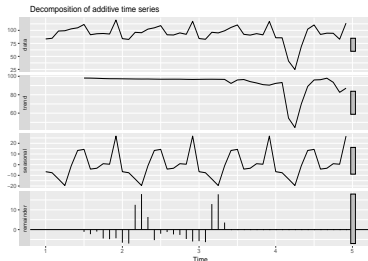
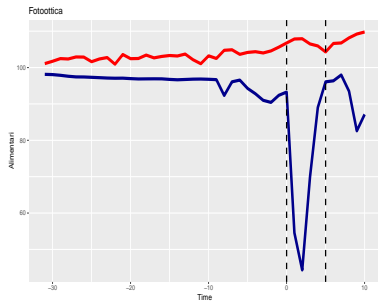
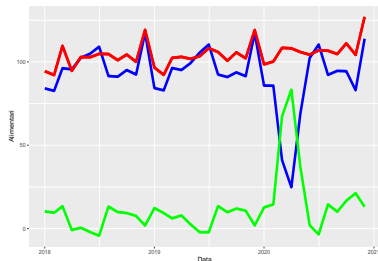


Decomposition of additive time series



	Value	Error
$\delta$ Slope before T1	-0.12	0.14
$\delta_{T1}$	-19.21	3.10
$\delta_{T2}$	-26.23	4.00
$\delta_{T3}$	-2.37	4.12
$\delta_{T4}$ (Plc T= -3)	8.80	7.57
$\delta_{T6}$ (Plc T= -1)	4.86	7.66

# Fotoottica



	Value	Error
$\delta$ Slope before T1	-0.36	0.12
$\delta_{T1}$	-29.94	2.73
$\delta_{T2}$	-48.11	3.52
$\delta_{T3}$	-2.93	3.63
$\delta_{T4}$ (Plc T = -3)	8.87	78.87
$\delta_{T6}$ (Plc T = -1)	11.65	12.12