

There are 4 files (ASCII code) for the M3-competition:
M3YEAR.dat contains 645 yearly series
M3QUART.dat contains 756 quarterly series
M3MONTH.dat contains 1428 monthly series
M3OTHER.dat contains 174 other series

Each file contains the following information for each series:

I) The first line which includes the following:

1) The ID number of the series (from N0001 to N3003) followed by a code which refers to the subcategory (Micro, Industry, Macro, Finance, Demographic, Other).

2) The number of data points (observations) of each series.

3) The number of required forecasts:

6 for yearly data

8 for quarterly data

18 for monthly data

8 for "others"

4) The type of series (eg YEARLY/MICRO, or MONTHLY/INDUSTRY etc) as it is described in the table below.

II) 8 observations of time series data per line. Thus, if there are 14 observations in total there will be 2 lines of data; if there are 30 there will be 4 lines of data; and if there are 80 observations there will be 10 lines of data.

III) The starting date of the data (Year and Period, if no information is available or the information is not relevant the value is 0, 0).

IV) A short description (title) for the time series just described.

The above information is repeated for each of the 3003 series.

When you forecast the data, you should not include the last 6, 8 or 18 data points of each series. You will use them to measure the accuracy of your forecasts.

M3-COMPETITION

Time interval between successive observations	TYPES OF TIME SERIES DATA						
	Micro	Industry	Macro	Finance	Demographic	Other	TOTAL
Yearly	146	102	83	58	245	11	645
Quarterly	204	83	336	76	57		756
Monthly	474	334	312	145	111	52	1428
Other	4			29		141	174
TOTAL	828	519	731	308	413	204	3003

