

A **time series** is a sequence of data which shows how the value of a variable changes over time. Normally such data are collected on a regular periodic basis.

Examples of time series are:

- the hourly change in a stock market index over a week;
- the monthly change in the amount of rainfall during a given year;
- the annual change in the birth rate in the EU over a decade.

## Related concepts

- [Seasonal adjustment](#)
- [Working-day adjustment](#)

## Source

- [OECD glossary of statistical terms](#)
- [The Economist glossary](#)