



Institut national de la statistique  
et des études économiques

Mesurer pour comprendre

## R and JDemetra+ 3.0: : A new toolbox around seasonal adjustment and time series analysis

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Insee

Friday 23 September 2022

# Introduction (1)

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- In March 2019, RJDemetra was published on CRAN:
  - first R package that enables to use TRAMO-SEATS
  - faster than existing R packages on seasonal adjustment
  - enables to interact with JDemetra+ “workspaces” used in production

# Introduction (1)

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  - first R package that enables to use TRAMO-SEATS
  - faster than existing R packages on seasonal adjustment
  - enables to interact with JDemetra+ “workspaces” used in production
- With the development of JDemetra+ 3.0, more than 11 R packages are being developped! Not only on seasonal adjustment!

## Introduction (2)

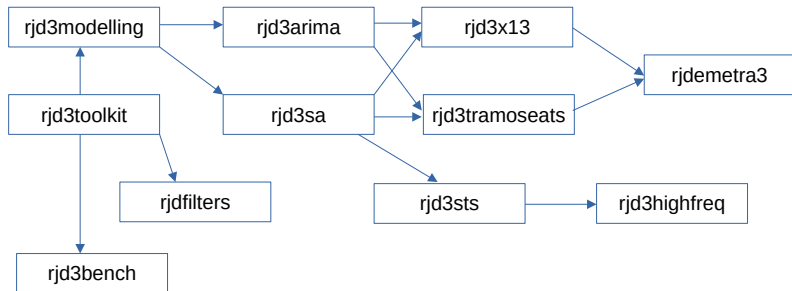
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They are all available in GitHub and require Java  $\geq 17$  (see for example installation manual of RJDemetra:

<https://github.com/jdemetra/rjdemetra/wiki/Installation-manual>):


```
# install.packages("remotes")
remotes::install_github("palatej/rjd3toolkit")
remotes::install_github("palatej/rjd3modelling")
remotes::install_github("palatej/rjd3sa")
remotes::install_github("palatej/rjd3arima")
remotes::install_github("palatej/rjd3x13")
remotes::install_github("palatej/rjd3tramoseats")
remotes::install_github("palatej/rjdemetra3")
remotes::install_github("palatej/rjdfilters")
remotes::install_github("palatej/rjd3sts")
remotes::install_github("palatej/rjd3highfreq")
remotes::install_github("palatej/rjd3bench")
```


# Introduction (3)





# Merci pour votre attention

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Package :

 palatej/rjdfilters

Version en développement  AQLT/rjdfilters

 Codes : <https://github.com/AQLT/articles>