

Rapport

Keywords: seasonal adjustment, test

test

1 Introduction

2 Methods

Proietti and Luati [1], Grun-Rehomme et al. [2], Wildi and McElroy [3] and Dagum and Bianconcini [4]

3 Results

4 Conclusions

References

- [1] Tommaso Proietti and Alessandra Luati. Real time estimation in local polynomial regression, with application to trend-cycle analysis. *Ann. Appl. Stat.*, 2(4):1523–1553, 12 2008. doi: 10.1214/08-AOAS195. URL <https://doi.org/10.1214/08-AOAS195>.
- [2] Michel Grun-Rehomme, Fabien Guggemos, and Dominique Ladiray. Asymmetric moving averages minimizing phase shift. *Handbook on Seasonal Adjustment*, 2018. URL ec.europa.eu/eurostat/web/products-manuals-and-guidelines/-/KS-GQ-18-001.
- [3] Marc Wildi and Tucker McElroy. The trilemma between accuracy, timeliness and smoothness in real-time signal extraction. *International Journal of Forecasting*, 35(3):1072–1084, 2019. URL <https://EconPapers.repec.org/RePEc:eee:intfor:v:35:y:2019:i:3:p:1072-1084>.
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