DEUTSCHE BUNDESBANK
EUROSYSTEM

Elementary seasonal adjustment of economic data with JDemetra+: Module II – TransReg

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Virtual Seminar Series, 19-23 October 2020

Question

Solution

How to use TransReg

Question?

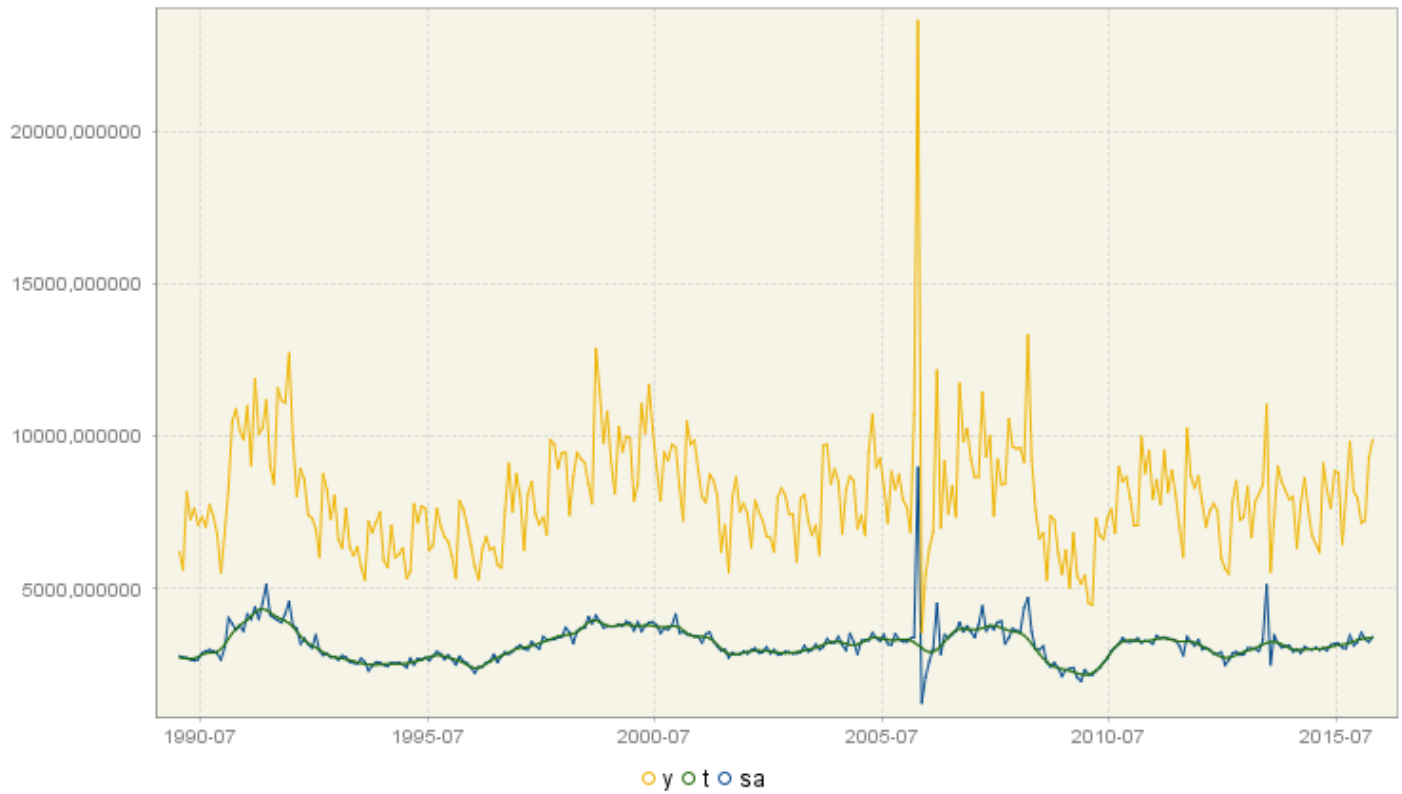

Figure: Adjusting German car registrations using an uncentered working day regressor

Question

Solution

How to use TransReg

Solution

Idea

- Centering user-defined regressors
- Deviation from long-term average
- centeruser = mean
- centeruser = seasonal

Implementation

- Transformation of Regressors
- A plugin to create, generate, transform and work with regressors

Question

Solution

How to use TransReg

Solution

Install

TransReg-1.1.2.nbm

Create a TransReg document

Utilities ⇝ TransReg ⇝ New

Use the transformed variable

Calendar ⇝ tradingDays ⇝ UserDefined

Useful links

Plug-ins (Development)

`https://github.com/bbkrd/TransReg`

Documentation

`https://bbkrd.github.io/`

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