## Exercise 4 – User Defined Holidays with Genhol

#### Create an Easter Monday regressor

Open WinGenhol.exe.

Select File -> Create input file.

Enter the following in the “Global Spec” window:

* *Save input file as:*  [...]\data\mx\EasterMon.inp
* *Save regressor as:* EasterMon.dat
* *Number of holidays:* 1
* *Period:* 12
* *Type:* Ratio
* *Save output spec as:* EasterMon.reg
* *First year:* 1993
* *Last year:* 2025
* *First mean year:*
* *Last mean year:*

Press *Next*. In the “Holiday Spec” window, enter the following:

* *Holiday dates file:* […]\data\mx\Easter500.txt
* *Holiday name:* EasterMon
* *Center:* Calendar
* *Zero before:*
* *Zero after:*
* *From \_1\_ to \_1\_ days after the holiday*

Press *Create spec*.

On the main Win Genhol screen, navigate to .\data\mx. Find EasterMon.inp in the *Genhol Input Files* box. Select it and press *Run Genhol.*

After Genhol has run, find EasterMon.dat in the *Holiday Regressors* box. Select it and press *Open* to ensure the regressor has been created successfully.

What format is this data file in?

#### Use the Easter Monday regressor in an X-13 spec file

Open .\data\mx\Services output (IGAE tertiary sector) W4.spc.

To use the Easter Monday regressor file, add the following lines to the regression{} spec:

file = “EasterMon.dat” format=Datevalue

user = EasterMon usertype = holiday

Run the spec file.

Is Easter Monday significant?

Compare the AICC of this model with the same model without Easter Monday.

Change the spec file so the model span starts in 2008 and run the spec. Is Easter Monday significant?