Dear Mr. Matthews,

Hope you had a great weekend😊

I am Linyi, Prof. Smith’s student in Ottawa U. We have met and talked at Sept 10th in Statistics Canada before. I am writing to update some work that Prof. Smith and I have talked about recently and to see whether I could get some real datasets that you are interested in to do some analysis.

We have mentioned the MLE&MAP(Bayesian) stuff last time and I am working on them recently. Briefly, I am programming an algorithm to compute the MAP based on different priors. Fortunately I basically know the general work flow on it(I won’t say I know it clearly without any problem cause there must be some technical difficulties when implementing). Therefore, after a few days, I may need some datasets to test, compared with the results from TRAMO-SEATS, whether the estimate from my algorithm is good or not.

BTW, I remember I talked about the difficulty related to preprocessing as well, and I checked the package document carefully again after our meeting and found there is indeed one code to get the data series after pre-adjustment. But it is weird that the result is different from the sum of trend, seasonal and irregular component. So it would be better if you could send me the adjusted datasets at the same time.

Given the fact that I don’t have ‘actually’ convincing results, these should be all things I could say for now. I don’t know whether you had any new questions/problems or other good ideas after our meeting. If you did, I’d like to talk about them and see whether I could offer any help. As for the time series data, I hope they could be long enough(10 years~) so I don’t need to worry about estimates at the beginning at least and to ensure the generality of priors I hope the amount of datasets could be large enough(10~).

Best wishes,

Linyi