Doc building companion

Principles and Policy

policy: - what is displayed in GUI should be explained, even if shortly, adding links to relevant method chapter from GUI: all panels have to be described

- the same does not apply to R packages as they have a documentation on their own any output any param setting possibility

Difference with training

- rationale for params
- diagnostics
- what can be changed, but not why !

Book Production Management

Quick time line

- took over oct 2021
- start ref: January 2022
- started a structured quarto book: june 2022
- june 2023: ? obj newsletter june 16th

Mind management

here how to suffer less by

- doing one kind of thing at a time: very hard

have a look a the book (kindle for the different categories of tasks)

Next steps

Up coming tasks Next steps

Old: clean up the list below

…and time line for loop 1 (= showable)

- 1 R packages (loop 1 ok : 29/05 next loop 2…)

lacks for 2nd loop: cf chapter's details

- 1 Rev policies: easy
- 1b production cruncher (loop 1: 30/05, loop 2: cf below)
- 2 HF with GUI (includes testing)
- polish HF
- outliers
- 3 GUI ?: tough as maj all links.. maybe much less description and more links (video for v3) keep a copy of this chapter in AUX and completely refactor it ?
- calendar chap + vignette
- outliers chap + vignette
- SA chap: finish up + vignette
  - enhance R code
  - add and test rdj3 code (aux file rjd3_tests_for_doc.R in 00_rjd3_dev repo/Code R) obj : set up a system for efficient OTG testing
  - finish up seats part
- sA HF with KW

Above = essentials (loop 1 spirit) Below: just brush up optional

- idea= maximum brush up clean up and structure setting (always easier to fill in than to start from scratch)
- STL with KW

Moi

- prep docathon
- key = different level of difficulty
- tables (sse below)

Tanguy

Ine

Overlapping Issues

Above chapter level

Visuels Depliables (B Milz)

Tables development

draw first, then table for JP

- synthetic vision
- Tab1: frequencies (TS) by algo by (R ro GUI)
- R vs GUi for all algos
- what is “intrgrated vs no”

Links management

- links to R packages doc and vignettes
- references and biography

Structure Changes

HF chapter to split in 2

- methods
- practical methods

What you will find in this chapter

Overview at the beginning of each chapter SIMILAR Head of chapter and structure (allowing to easily move around)

(force this format even if provisional) What could be useful here ? In which cases look further here ? Links to other chapters Q&A format

Scope

- scope by data type
- contrast differences R vs GUI
- specify scope: example cruncher doesn't work with stl: obvious ?
- are revision policies available for HF data ?
- can we generate calendar regressors for weekly data
- specify (+ more variety in examples) for which data frequency a function is available

Harmonization of names

- revision policies: fixed autoregressive parameters

Methodo questions

starting with old chapters

- spectral
- tests
- seats

Templates for Algo chapter description

default params (quick launch) INPUT (?) Output1: series Output2: Final Params Output3: Diagnostics User-defined parameters

Chapter Specific Issues

Preface

G-what-is-jd.qmd

resources for description can be widely used

- R tools Doc
- JD+ esp pdf

G-jd-history.qmd

to be organized

resources - small publi 4p insee/eurostat

web explo stack

A-sa.qmd

(Any) table display: explandable note ?

a la Bea Milz

What can be done with this table (expandable note ?)

- charts container (link) - single series contextual menu (link)

questions and meth holes

Questions:

- allocation to sa: done at the very end ?
- allocated to undefined ?

global tasks

- R version 3 code to be added
- remove theory related parts
- much less text than current doc (too long)
- method details: to method chapters
- tools details in tools: GUI or R

For second release, according to this template rationale: - why and when use this ? - default params (quick launch): some settings ? - INPUT (?) - Output1: series - Output2: Final Params - Output3: Diagnostics - fine tuning User-defined parameters

when describing parameters

- 1 common description
- 2 setting in GUI
- 3 setting in R

2 categories of work

- missing parts
- parts to revamp or hone

Steps (loop : structure, flesh out, re-structure…)

- immediate steps
- further steps

add

in unobserved components In the Reg-Arima (link) or Tramo(link) modelling the the multiplicative model is estimated in logs; $log(X_t) = log(T_t) + log(S_t) + log(I_t)$; Seats decomposition also relies on logs where X-11 decomp operates…

ramps part

test: several

see if here: ? The graph and formula are available in Linearisation with the TRAMO and RegARIMA models.

explain params - differentiation orders D1DS: if ticked: 1 1 automatically (pb differentiation before the real differentiation ??)

in reg arima results

- seasonality tests on residuals (Highlight differences: - in gui - in R v2: retrieve object in output, v3 run test)

Allocation to components

allocation when intervention or ramps ? in test allocated to trend ? (reg)

impossible (?) to create several intervention variables

Remaining topics

A-sa-hf.qmd

add back and flesh out

In outlier detection

user defined outliers, variables ?

In calendar

explain problems and mixing with seasonality …

Spectral analysis

Seasonality tests

A-outlier-detection.qmd

data type

contrasting GUI and R packages

small chunks on regressors to be added

more info on detection

A-calendar-correction.qmd

remarks:

- less dense content, less text more tables, bullet points
- check and add documents new v3 features
- cjo frequency explained by K they simulate calendar pattern…empirically fall here (cf refs papers)

frequency 41 et 41 survival of 1/60 discrete step in X12 (cf sokup findley)

To do

On theory part:

- manque effet de paques (cf regressor and ICA: hole)
- length of period
- stock

On practical part:

- HF in GUI ?
- add in R
- generating regressors from customized calendar : GUI and R
- Length of Period

adjust param

- stcok series

cf book x12 and SH

The regressor will have the value -1 if the w-th day is a Sunday, 1 if it is a Monday as 0 otherwise.

example lacking in the package

A-benchmarking.qmd

clean up

add rjd3 bench and link help pages

resources

- corentin, beamer rome
- maria, ine, beamer ocde

A-trend-cycle-estimation.qmd

see alain

see karsten paper on HF

A-nowcasting.qmd

T-graphical-user-interface.qmd

why use the graphical user interface ? what is not directly available in R yet?

objective: describe the general features (independent of algorithms)

- general layout
- options !: like stats tools/ modifs good bad / look and feel
- import data
- documents
- workspaces
- specifications
- output

Add

List of Output items

T-Production-tools-cruncher-QR.qmd

add - List of exportable series (tramo / x13 with names)

- link to option change for adjusting “good”, “bad”…

T-r-packages.qmd

- add a global descpription of rjd3toolkit cf aux txt file
- include details in rjdemetra3 (when ready)

T-plug-ins.qmd

ok for now, visuals to be checked

T-rev-policies-production.qmd

add - v3 visuals (progressive) - fixed auto reg param - inter chapter links : r packs, cruncher

obj here: general explanations + examples ? here : explain voc discrepancies vs guidelines bbk controlled current link to plug in illustration links on covid

Revision Policies

general concepts - identified vs estimated - linearization phase - X11 - seats

here concepts of domain spec, point spec

concurrent = first estimation or redo everything (never overrides user defined parameters)

Implemententing revision policies in R

M-spectral-analysis.qmd

add: - R code or references to - rjd3sa (?) references to tests - more explanations on spectral analysis rationale

Vocabulary precision and concise definitions - spectral density - periodogram - spectral density estimator - “spectrum” is used too ubiquitously

M-reg-arima-modelling.qmd

In the chapter on SA, in the pre-adjustment section, we tackle: - purpose, principles and results of reg-arima models (tramo or reg-arima)

Here we tackle : - more in depth presentation - details on model estimation (not your typical box and Jenkins)

M-X11-decomposition.qmd

- add more computation details ?

Edit content goal of the chapter: details on X-11 which won’t be in the SA chapter

see - my notes on X-11 - formulas from training yc estp - formulas from HF paper or beamer

M-STL-decomposition.qmd

goal of the chapter : details on STL which are not in the SA chapter

res: - papier HF - papier Daniel on dsa

M-SEATS-decomposition.qmd

M-Trend-Estimation-Local-Polynomials.qmd

M-tests.qmd

check NBB aux doc for any missing formulas

M-state-space-framework.qmd

beamer - dms moi - koopman

books - durbin - shumway stoffer

edit - change notations to shumway style

references.qmd