

JDemetra+ online documentation

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Preface

This is a Quarto book.

To learn more about Quarto books visit <https://quarto.org/docs/books>.

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1 Introduction

This is a book created from markdown and executable code.

See Knuth (1984) for additional discussion of literate programming.

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if I where to change the intro....

2 Seasonal adjutsment of high frequency data

2.1 Motivation

2.1.1 Ubiquitous use

2.1.2 Data specificitites

2.2 Tools

code here and/or link to R packages chapter

2.3 Unobserved Components

2.4 Seasonality tests

2.4.1 Spectral analysis

2.5 Pre-adjustment

2.5.1 Calendar correction

2.5.2 Outliers and intervention variables

2.5.3 Linearization

2.6 Decomposition

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2.6.3 Arima Model Based (AMB) Decomposition

2.7 Quality assessment

2.7.1 Residual seasonality

2.7.2 Residual Calendar effects

2.7.3 Arima Model

2.8 Forecasting

References

Knuth, Donald E. 1984. “Literate Programming.” *Comput. J.* 27 (2): 97–111. <https://doi.org/10.1093/comjnl/27.2.97>.