

JDemetra+ online documentation

Stace documentation group

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Preface

This is a Quarto book.

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

1 JDemetra+ Software

1.1 Structure of this book

1.1.1 Available algorithms

1.1.2 Tools to access this algorithms

1.1.3 Underlying Statistical Methods

1.2 Audience

1.3 How Jdemetra+ came to be

history of the project .

2 Quick start with...

objective: describe key steps + provide useful links to relevant code

2.1 Seasonal Adjustment

2.2 Seasonal Adjustment of High-Frequency Data

2.3 Use of JD+ algorithms in R

2.4 Use of JD+ graphical interface

3 Seasonal adjustment of high frequency data

3.1 Motivation

3.1.1 Ubiquitous use

3.1.2 Data specificities

3.2 Tools

code here and/or link to R packages chapter

3.3 Unobserved Components

3.4 Seasonality tests

3.4.1 Spectral analysis

3.5 Pre-adjustment

3.5.1 Calendar correction

3.5.2 Outliers and intervention variables

3.5.3 Linearization

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3.7.3 Arima Model

3.8 Forecasting

References