Using JDemetra+ in R: from version 2 to version 3
Presentation 2: Seasonal adjustment in R

ANNA SMYK AND TANGUY BARTHELEMY
With the collaboration of Alain Quartier-la-tente

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Outline table

Data formats

here, no workspace structure - assets - shortcomings

SA process

- identifying seasonality
- pre treatement
- decomposition
- quality assessment

comp with GUI main panels ?

rjd3 suite of packages for SA

in v2 :

in v3: more tools (tests,. . .)

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Identifying seasonal patterns

Normality test

Autocorrelation

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Quick Launch with default specifications

- x13
- regarima
- x11 (one less spec in default x13)

Output structure v2

show the list of lists do a new version

Output structure v3 (cf txt file)

show the NEW list of lists

highlight deifferences: - specs - specs direct accessible + 2 concepts (spec in v12 was point spec;, more about this in refresh section)

Retrieve output series

- final intermediate computations
- from preadjustement

highlight differences v2 vs v3

Retrieve Diagnostics

Plots and data visualisation

in v2 in v3 : .mostly in ggdemetra3 for now ..

Customizing specifications

v2: - step 1: extract spec - step 2: use the spec function with user-defined arguments v3: - use direct set_ functions

check what can be set - a - b - ouliers

Adding a context

new in v3, relevant ?

Customizing calendar regressors

in v2 in v3

Intervention variables

in v2

in v3 : still a bug

User-defined parameters: summary

BILAN - what's new ? - whats's missing ?

Refreshing data

new feature of v3

- new handling of spec (no extraction needed)
- notion of point spec and domain spec
- in v2 could only retrieve point spec
- generatingn new spec for refesh
- new estimation

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rjd3tramoseats package

here (optionnal) what is different from the way rjd3x13 operates

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SA of High-Frequency data

tool oriented

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calendars

here new functionnality of v3, rjd3modelling pacakage

outliers and intervention variables

(using this variables already presented, now focus on generation)

intervention bug in rj3modelling ?

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Conclusion on SA in R

What has v3 brought to the table ?