



Using JDemetra+ in R: from version 2 to version 3

Presentation 2: Seasonal adjustment in R

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Contents

1. Introduction

2. SA (or Time series) tools

3. X13

4. Tramo-seats

5. SA of High-Frequency data

6. Generating User-defined auxiliary variables

7. Conclusion

Outline table

Data formats

here, no workspace structure - assets - shortcomings

SA process

- identifying seasonality
- pre treatment
- decomposition
- quality assessment

comp with GUI main panels ?

rjd3 suite of packages for SA

in v2 :

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

Contents

1. Introduction

2. SA (or Time series) tools

3. X13

4. Tramo-seats

5. SA of High-Frequency data

6. Generating User-defined auxiliary variables

7. Conclusion

Identifying seasonal patterns

Normality test

Autocorrelation

Contents

1. Introduction

2. SA (or Time series) tools

3. X13

3.1 Quick Launch with default specifications

3.2 Retrieving output and data visualization

3.3 Customizing specifications

3.4 Refreshing data

4. Tramo-seats

5. SA of High-Frequency data

6. Generating User-defined auxiliary variables

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 differences: - 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 preadjustment

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 - outliers

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 ? - what'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
- generating new spec for refresh
- new estimation

Contents

1. Introduction

2. SA (or Time series) tools

3. X13

4. Tramo-seats

5. SA of High-Frequency data

6. Generating User-defined auxiliary variables

7. Conclusion

rjd3tramoseats package

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

Contents

1. Introduction

2. SA (or Time series) tools

3. X13

4. Tramo-seats

5. SA of High-Frequency data

6. Generating User-defined auxiliary variables

7. Conclusion

SA of High-Frequency data

tool oriented

Contents

1. Introduction

2. SA (or Time series) tools

3. X13

4. Tramo-seats

5. SA of High-Frequency data

6. Generating User-defined auxiliary variables

6.1 calendars

6.2 outliers and intervention variables

7. Conclusion

calendars

here new fonctionnality of v3, rjd3modelling pacakage

outliers and intervention variables

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

intervention bug in rj3modelling ?

Contents

1. Introduction

2. SA (or Time series) tools

3. X13

4. Tramo-seats

5. SA of High-Frequency data

6. Generating User-defined auxiliary variables

7. Conclusion

Conclusion on SA in R

What has v3 brought to the table ?