

JD+ 3.0

Core algorithms

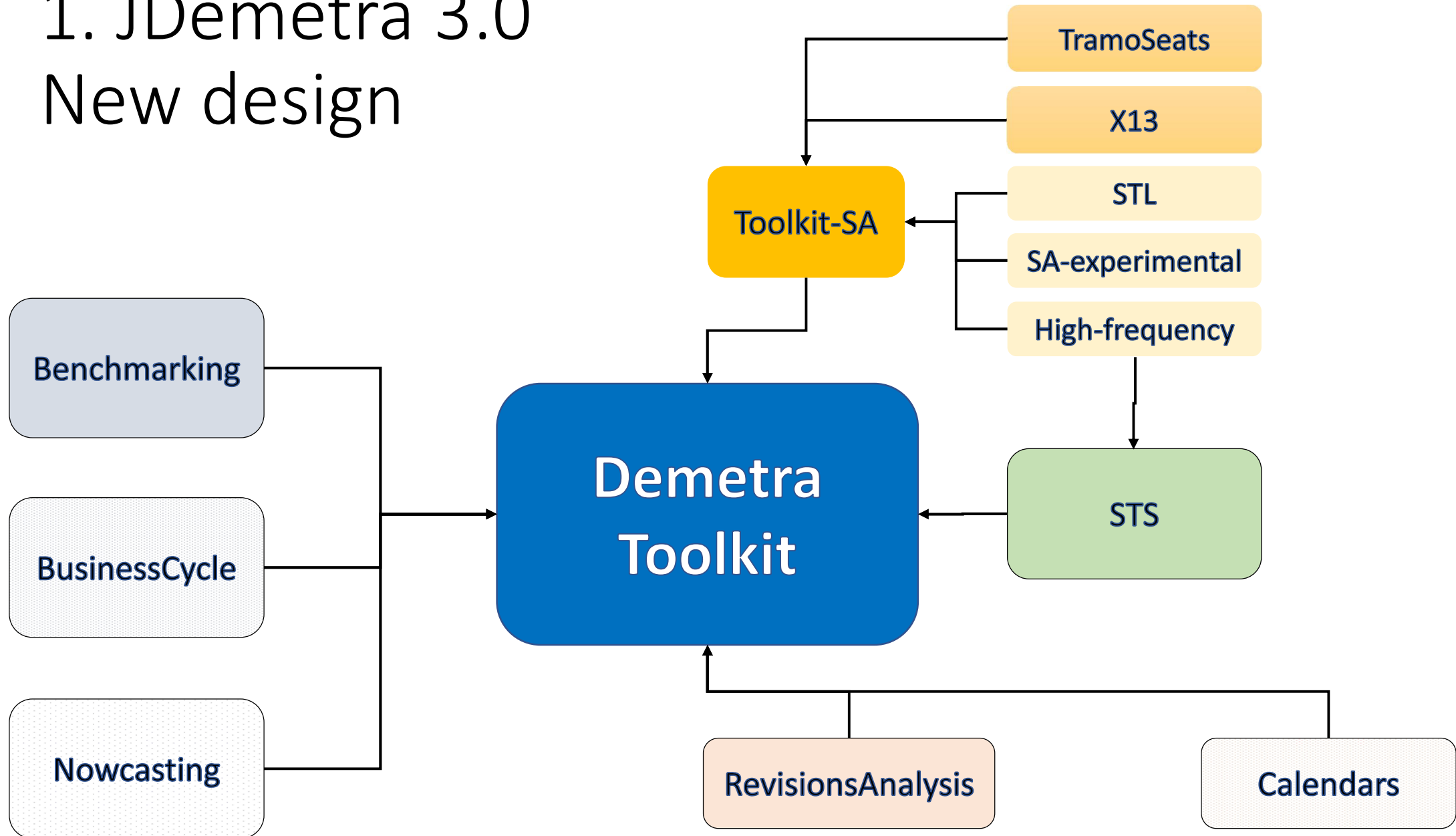
ESTP Training

What's new in JD+ 3.0?

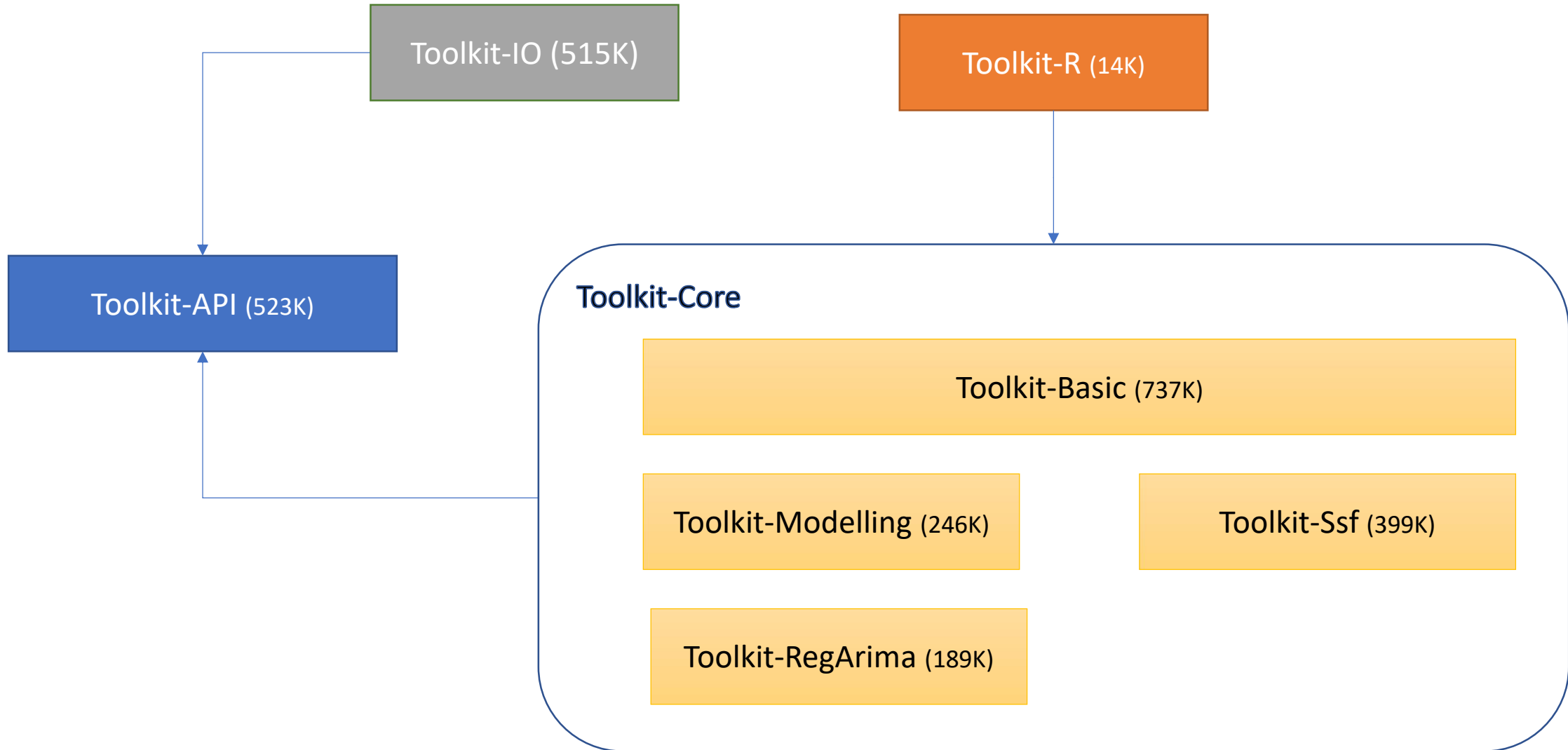
- Additional time series domains
 - New concepts
- Design
 - API / implementation / IO
- New algorithms
- Enhanced interaction with external tools/technologies
 - New R packages

1. JDemetra 3.0

New design



Demetra Toolkit



1.1 Main blocks (I)

- Toolkit: low-level algorithms
 - Matrices, polynomials, optimization, stats, distributions, time series, calendars, ...
 - ARIMA modelling, ssf, , RegArima...
- Toolkit-SA:
 - Generic SA routines (diagnostics...)
 - TramoSeats, X13
 - STL
 - Experimental modules
 - High-frequency, alternative filters

1.1 Main blocks (II)

- STS (structural time series)
- Toolkit-Benchmarking
- Business cycle
 - HP, Modified HP
- Nowcasting (TODO)
 - DFM...
- Calendars
 - Moving holidays, special calendars (Chinese...)
- Revisions analysis
 - ->Eurostat

1.2 JDemetra 3.0. New design (cont.)

- 15 projects
 - Separate release schedules
- > 70 modules
- In progress
 - Graphical interfaces
 - JD+ GUI
 - Plug-ins
 - R modules
 - WEB-services

