Package ‘procmovereg’

May 21, 2024

Title Support routines for importing data from BLS's Movereg program

Version 2.0

Description Utilities that allow the results from the Movereg signal extraction software into R.

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Encoding UTF-8

LazyData TRUE

Roxygen list(markdown = TRUE)

RoxygenNote 7.3.1

Imports lubridate,
tis,
xts

Suggests RCurl,
RProtoBuf,
mathjaxr,
rJava,
rjd3filters,
rjd3highfreq,
rjd3sts,
rjd3toolkit,
rjd3x11plus

Depends R (>= 2.10)

Contents

get_movereg *Import movereg results*

Description

Import results from the movereg signal extraction program.

Usage

```
get_movereg(this_base = NULL)
```

Arguments

this_base	character string; base file name from MoveReg run.

Value

A list of Numeric vectors read from MoveReg output and converted into tis time series objects: wk, year, sa, safactor, obs,outlier, and holiday

Examples

```
## Not run: ic_movereg_nolog_tc_xts <- get_movereg("ic.nolog.tc")
```

get_movereg_end_date *Import movereg results*

Description

Import results from the movereg signal extraction program.

Usage

```
get_movereg_end_date(this_base)
```

Arguments

this_base	character string; base file name from MoveReg run.

Value

A list of Numeric vectors read from MoveReg output: wk, year, sa, safactor, obs, outlier, and holiday

Examples

```
## Not run: this_end_date <- get_movereg_end_date("ic.nolog.tc")
```

get_movereg_xts *Import movereg results*

Description

Import results from the movereg signal extraction program, converted into an xts time series object

Usage

```
get_movereg_xts(this_base = NULL)
```

Arguments

this_base	character string; base file name from MoveReg run.

Value

A list of Numeric vectors read from MoveReg output, converted into an xts time series matrix object with the following columns: wk, year, sa, safactor, obs,outlier, and holiday

Examples

```
## Not run: ic_movereg_nolog_tc_xts <- get_movereg_xts("ic.nolog.tc")
```

ic_default_matrix *Regression matrix with default outlier and holiday regressors for IC*

Description

A matrix object with the default regression matrix used for the default model of IC in the factional airline model fit to the weekly initial unemployment claims data

Usage

```
ic_default_matrix
```

Format

A 940 x 69 matrix with regressors in each column. The first 10 columns are regular holidays:

ny New Years Day Holiday

mlk MLK Holiday

president Presidents Day Holiday

easter Easter Holiday

memorial Memorial Day Holiday

july4 July 4th Holiday

labor Labor Day Holiday

columbus Columbus Day Holiday

veteran Veteran's Day Holiday

thanksgiving Thanksgiving Holiday

The next 3 columns are special holidays:

july4_wed July 4th falls on a Wednesday

xmas_w53 Christams falls in the 53rd week

xmas_fri Christmas falls on a Friday

The remaining columns are AO outliers in different weeks. Every week in the pandemic has an AO outlier. The outlier list is given below: AO(week 37, 2005) AO(week 38, 2005) AO(week 39, 2005) AO(week 40, 2005) AO(week 41, 2005) AO(week 1, 2006) AO(week 2, 2007) AO(week 4, 2008) AO(week 45, 2012) AO(week 35, 2017) AO(week 12, 2020) AO(week 13, 2020) AO(week 14, 2020) AO(week 15, 2020) AO(week 16, 2020) AO(week 17, 2020) AO(week 18, 2020) AO(week 19, 2020) AO(week 20, 2020) AO(week 21, 2020) AO(week 22, 2020) AO(week 23, 2020) AO(week 24, 2020) AO(week 25, 2020) AO(week 26, 2020) AO(week 27, 2020) AO(week 28, 2020) AO(week 29, 2020) AO(week 30, 2020) AO(week 31, 2020) AO(week 32, 2020) AO(week 33, 2020) AO(week 34, 2020) AO(week 35, 2020) AO(week 36, 2020) AO(week 37, 2020) AO(week 38, 2020) AO(week 39, 2020) AO(week 40, 2020) AO(week 41, 2020) AO(week 42, 2020) AO(week 43, 2020) AO(week 44, 2020) AO(week 45, 2020) AO(week 46, 2020) AO(week 47, 2020) AO(week 48, 2020) AO(week 49, 2020) AO(week 50, 2020) AO(week 51, 2020) AO(week 52, 2020) AO(week 1, 2021) AO(week 2, 2021) AO(week 3, 2021) AO(week 4, 2021) AO(week 5, 2021)

`ic_obs` *Initial Unemployment Claims, weekly (ic)*

Description

A time series object with weekly initial unemployment claims released by the Department of Labor

Usage

```
ic_obs
```

Format

A tis time series object for IC from February 1, 2003 to January 30, 2021

Source

https://www.dol.gov/ui/data.pdf

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