# The blsplotR package

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## 5/16/23

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## 1 Introduction

The blsplotR package generates several types of time series plots useful for seasonal adjustment analysis. These routines rely heavily on the seasonal package to extract series and components from the seasonal adjustments generated by the US Census Bureau's X-13ARIMA-SEATS software, and can be generated from a single seas object or a list of seas objects.

Types of plots include line plots, ratio plots, forecast plots, forecast error diagnostic plots, spectral plots, seasonal factor plots, seasonal adjustment component plots.

Users can add grid lines and shade recession regions in selected plots, and in many of the functions there are options to control the margins of plots, suppress the main title, and control the size of titles, axis labels, and subtitles.

#### 1.1 The seasonal R package

For most of these plots, output from the seasonal package is used to generate the data necessary to in turn generate the plots. This package allows users to run the X-13ARIMA-SEATS program within R and stores the output and diagnostics within efficient data objects within R. There are also utilities to read external data files and spec files used by the X-13ARIMA-SEATS program.

You can download the seasonal package from CRAN: you can access the package at https://cran.r-project.org/web/packages/seasonal/index.html.

We'll show examples of using the seasonal package in the examples shown in this document. There are several references online for learning to use R:

- An excellent summary for the seasonal package can be found in the paper "Seasonal Adjustment by X-13ARIMA-SEATS in R" by Christophe Sax and Dirk Eddelbuettel; access this paper at https://cran.r-project.org/web/packages/seasonal/vignettes/seas.pdf.
- A reference document for the individual functions of the seasonal package can be accessed at https://cran.r-project.org/web/packages/seasonal/seasonal.pdf.
- Special vignette on more recent developments for using seasonal with multiple series can be accessed at https://cran.r-project.org/web/packages/seasonal/vignettes/multiple.html.

These functions were developed using version 1.0.9 of the seasonal package.

## 2 Individual plots

These functions generate different kinds of plots that are useful for seasonal adjustment analysts. Many of them use the seas object generated from the seasonal package.

We'll give a brief description of each function and show an example of how to use the function to generate a plot. For most of the functions, we'll use the Airline Passenger series from Box and Jenkins, since it is part of the basic R distribution.

## 2.1 plot\_cpgram\_resid

The plot\_cpgram\_resid function generates a plot of the cumulative periodogram of the regARIMA residuals. This plot tests whether the residuals from the regARIMA model specified by the user are white noise. There are bounds around the cumulative periodogram, and a subtitle shows values for the Ljung-Box Q statistics for the first and second seasonal lag.

## Cumulative periodogram for Airline Passenger Residuals

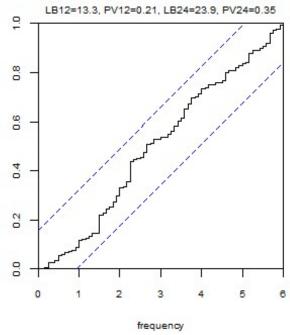


Figure 1: Example of plot\_cpgram\_resid

This plot (Figure 1) shows the residuals of fitting a  $(0\ 1\ 1)(0\ 1\ 1)$  ARIMA model to the Airline Passenger series can be considered white noise.

## 2.2 plot\_double\_spectrum

The plot\_double\_spectrum function generates a spectrum of the original series and the seasonally adjusted series on same axis. This allows the user to examine how seasonal the original series is and access if there is residual seasonality in the seasonally adjusted series. The trading day frequencies are flagged as well.

AR Spectrum for AirPassengers Ori Spec - Blue , SA Spec - Darkgreen Dotted Line - Median, Star - Visual Peak

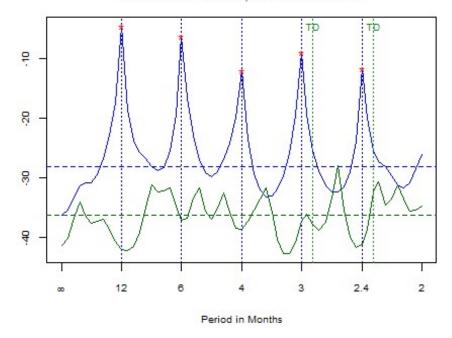


Figure 2: Example of plot\_double\_spectrum

Note that the this\_col argument controls the colors used in the plot (Figure 2). It is a character array of length 6, and controls the color of the

- spectrum of the original series,
- spectrum of the seasonal adjusted series,
- the vertical line(s) that represents the seasonal frequencies,
- the vertical line(s) that represents the trading day frequencies,
- star(s) for visually significant seasonal frequencies,
- star(s) for visually significant trading day frequency.

The default is c('blue', 'green', 'grey', 'brown', 'red', 'orange').

## 2.3 plot\_fcst

The plot\_fcst function generates a simply plot of the regARIMA forecasts with confidence bounds. The number of forecasts and probability for the confidence bounds are specified in the X-13ARIMA-SEATS seasonal run.

## Forecasts for Airline Passengers

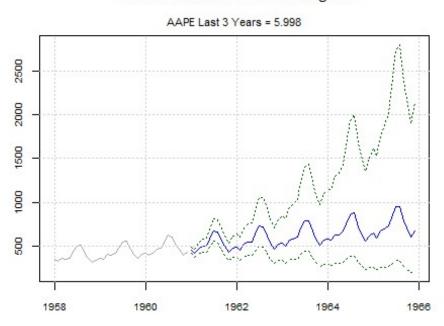


Figure 3: Example of pLot\_fcst

In the seasonal run, the number of forecasts are set to 60 (5 years) using the forecast.maxlead argument, and the confidence interval probability is set to 0.99 with the forecast.probability argument. These settings cannot be set within the plot\_fcst function - you would need to run the seasonal package again with different settings.

## 2.4 plot\_fcst\_history

The plot\_fcst\_history function generates a forecast history plot, which compares the sum of squared forecast errors for two models fit to the same series. This plot is a model selection diagnostic - if there is a consistent direction to the difference in the cumulative forecast error, this indicates that one model forecasts better than the other model.

```
air seas mdl <-
   seasonal::seas(AirPassengers, x11='', slidingspans = '',
      transform.function = 'log', arima.model = '(0 1 1)(0 1 1)',
      regression.aictest = NULL, outlier = NULL,
      forecast.maxlead = 36, check.print = c( 'pacf', 'pacfplot' ),
      history.fstep = c(1, 12), history.estimates = 'fcst',
      history.save = 'fcsterrors')
air seas mdl2 <-
   seasonal::seas(AirPassengers, x11='', slidingspans = '',
      transform.function = 'log', arima.model = '(0 1 1)(0 1 1)',
      regression.variables = c("td"), forecast.maxlead = 36,
      check.print = c( 'pacf', 'pacfplot' ),
      history.fstep = c(1, 12), history.estimates = 'fcst',
      history.save = 'fcsterrors')
plot_fcst_history(air_seas_mdl, air_seas_mdl2,
      start hist = 1957.0,
      main_title = 'Forecast History Plot for Airline Passengers',
      name mdl1 = 'Airline model',
      name mdl2 = 'Airline model + regressors')
```

## Forecast History Plot for Airline Passengers

Airline model vs Airline model + regressors

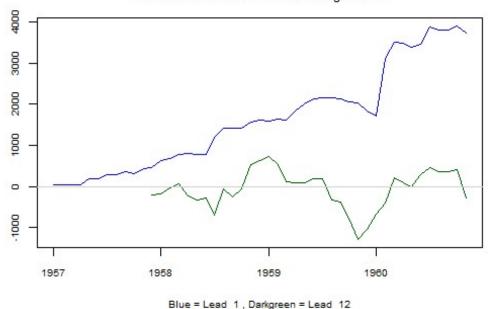


Figure 4: Example of plot\_fcst\_history

You will need to generate seas objects using the seasonal package for the two models you want to compare before you run the plot\_fcst\_history function.

In this example, the base ARIMA model is the  $(0\ 1\ 1)(0\ 1\ 1)$  model in both cases. In the first case, there are no regressors included in the model. In the second case, a full set of trading day regressors is included in the model, and the automatic outlier identification routine is included.

In the graph (Figure 4), there is a clear preference for the model without regressors for one-step ahead forecasts, since the difference between the forecast errors of the two models is increasing consistently. There is not a clear preference for seasonal forecasts - the differences oscillate around zero.

## 2.5 plot fts

The plot\_fts function generates a plot of the final t-statistics for the outlier identification procedure. The seasonal run used as input for this function needs to have the outlier identification procedure active, and the additional step of saving the final t-statistics using the series function of the seasonal package is required.

```
air_seas_outlier <- seasonal::seas(AirPassengers,
    arima.model = '(0 1 1)(0 1 1)', outlier.types = 'all')
air_fts_good <- seasonal::series(air_seas_outlier, "fts")
blsplotR::plot_fts(air_seas_outlier, air_fts_good,
    main_title = 'Outlier T-Values for Airline Passengers')</pre>
```

## Outlier T-Values for Airline Passengers critical value = 3.88983776393407

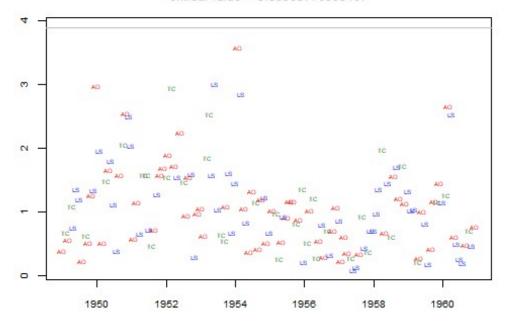


Figure 5: Example of pLot\_fts

In the plot (Figure 5), there is a horizontal line where the outlier critical value lies, and this value appears as a sub-header in the plot. Each type of outlier is noted by a two character text (AO for point outliers, LS for level shift outliers, TC for temporary change outliers), displayed in different colors.

In the next plot (Figure 6), the outlier run has multiple critical values, so there is more than one horizontal line that denotes the critical value. Also, setting the add\_identified\_otl argument to TRUE adds the one identified AO to the plot - if you want to see the t-values of the identified outliers, you'll need to set add identified otl = TRUE.

```
air_seas_outlier <- seasonal::seas(AirPassengers,
    outlier.critical = c(4.0, 5.0, 4.0),
    arima.model = '(0 1 1)(0 1 1)', outlier.types = 'all')
air_fts_good <- seasonal::series(air_seas_outlier, "fts")
blsplotR::plot_fts(air_seas_outlier, air_fts_good,
    add_identified_otl = TRUE,
    main_title = 'Outlier T-Values for Airline Passengers')</pre>
```

## Outlier T-Values for Airline Passengers critical values = (454)

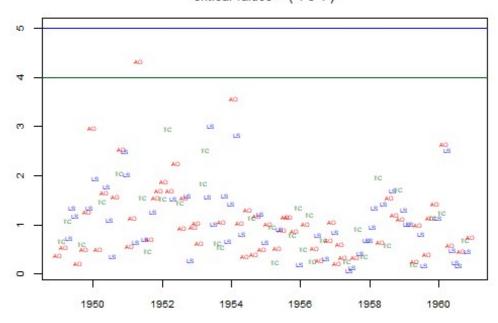


Figure 6: Example of plot\_fts using add\_identified\_otl

#### 2.6 plot ratio

The plot\_ratio function generates a high-definition plot that can be formed around a reference line other than zero. For multiplicative seasonal adjustments, the ratios are centered on one rather than zero. This function allows the user to generate such a plot with the reference line set at the mean, which for multiplicative seasonal adjustments is assumed to be one.

## SEATS seasonal for Airline Passenger

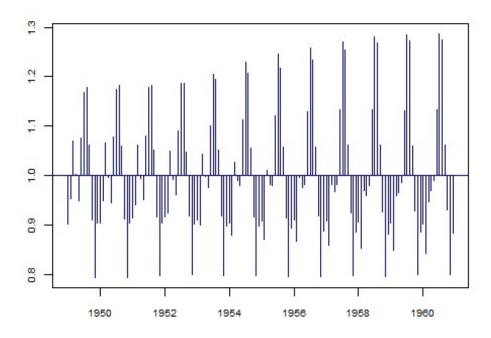


Figure 7: Example of plot\_ratio

Note that the plot\_ratio function takes as its first argument the actual series being plotted rather than a seas object. This is why we use the series function of the seasonal package again to extract the SEATS seasonal factors (table S10) from the seas object.

This function is useful when you need to plot tables from the X-13 output that are expressed as ratios - seasonal factors, SI-ratios, irregular, etc.

You can plot factors from an additive adjustment by setting the ratio\_mean argument to zero (ratio\_mean = 0.0).

## 2.7 plot\_resid

The function plot\_resid generates a plot of the regARIMA residuals with diagnostic information from the regARIMA model estimation incorporated into the sub-headers.

An example of the residual plot is given below (Figure 8). There are several tests for normality in the residuals that are shown in the sub-header of the plot - Geary's a, kurtosis, and test for skewness in the residuals. In this case, all the diagnostics are insignificant.

## ARIMA Residuals for Airline Passengers

Geary's a = 0.8

Excess Kurtosis = 3.1, Skewness = 0.1

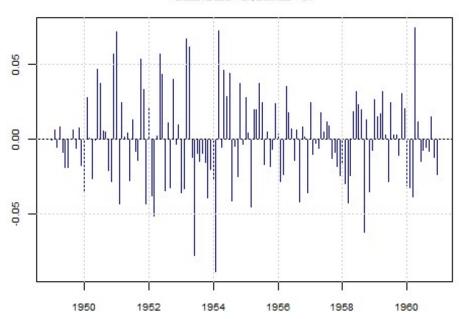


Figure 8: Example of plot resid

Note that the ratios are plotted due to the use\_ratio argument being set equal to TRUE. We could also generate a simple line plot of the residuals by omitting this argument, as we do below (Figure 9).

## ARIMA Residuals for Airline Passengers

Geary's a = 0.8 Excess Kurtosis = 3.1, Skewness = 0.1

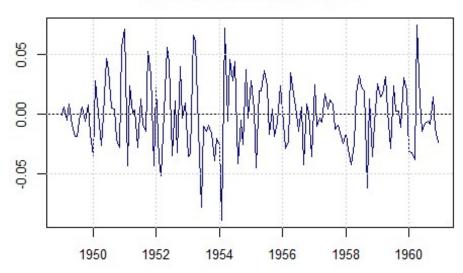


Figure 9: Example of plot\_resid with use\_ratio = FALSE

Note also that the size of the subtitle text has been changed by using the this\_sub\_cex argument, and the size of other text and characters in the plot are larger due to the value of the this\_plot\_cex argument. These arguments are examples of how you can fine tune elements of your plots.

#### 2.8 plot series

The plot\_series function produces a plot of a given time series. This time series does not have to be the output of a seasonal adjustment process - our first graph (Figure 10) is just such a plot. It shows the Airline Passenger series starting in January of 1958 using the start\_plot argument.

Note that we are also including information on the start and end of recessions that occurred during the span of the series using the draw\_recess argument. Finally, a grid is added to the plot using the draw\_grid argument.

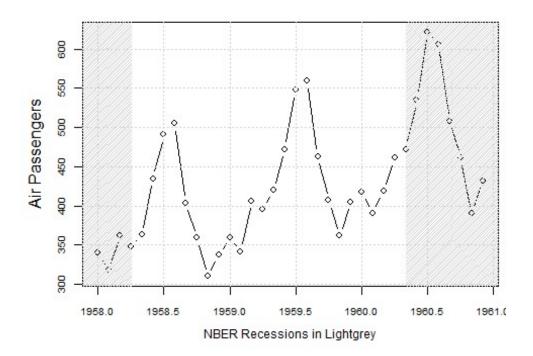


Figure 10: Example of plot series

In the second plot (Figure 11), we generate an X-11 seasonal adjustment, and use the lines function to include lines for the X-11 seasonally adjusted series (extracted using the final function of the seasonal package) and the X-11 trend component (using the trend function of the seasonal package) in the plot.

In addition, there are arguments that set up a legend for the plot (add\_legend = TRUE) that will be positioned in the upper left hand corner of the plot (this\_legend\_position = "topleft"); a number of other options for the legend are set as well. This allows users to create more flexible plots - we'll show other examples of plotting multiple series later in this document.

```
air seas x11 <-
  seasonal::seas(AirPassengers, x11 = "",
                 arima.model = '(0 1 1)(0 1 1)',
                 outlier.types = "all",
                 forecast.maxlead = 36)
blsplotR::plot_series(AirPassengers,
    y label = 'Air Passengers', do grid = TRUE,
    draw_recess = TRUE, this_col = 'black',
    start_plot = c(1958,1), this_point_type = 1,
    main title = "X-11 Seasonal Adjustment for Airline Passengers",
    add_legend = TRUE,
    this legend position = "topleft",
    this legend title = "Air Passengers",
    this_legend_inset = 0,
   this_legend_entry = c("Series", "SA", "Trend"),
    this_legend_col = c("black", "blue", "darkgreen"),
    this_legend_lty = 1:3,
    this reset = FALSE)
              <- window(seasonal::final(air seas x11), start=c(1958,1))</pre>
air x11 sa
air_x11_trend <- window(seasonal::trend(air_seas_x11), start=c(1958,1))</pre>
lines(air x11 sa, col = "blue", lty = 2)
lines(air_x11_trend, col = "darkgreen", lty = 3)
```

## X-11 Seasonal Adjustment for Airline Passengers

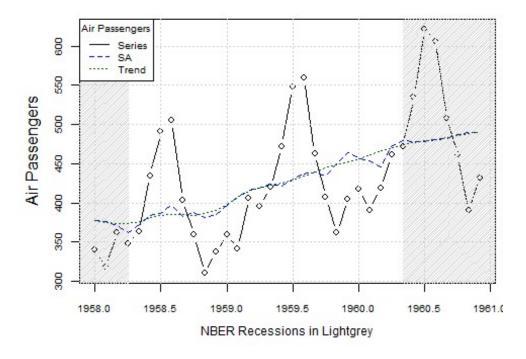


Figure 11: Example of plot series as first plot in sequence with legend

Note that in order for the lines to be added to the plot, you need to set the this\_reset argument (this\_reset = FALSE). The default for this argument resets the graphics parameters that are controlled by the par function in base R.

At the end of this code snippet, the reset\_par function resets the graphics parameters to their default.

## 2.9 plot sf

The plot\_sf function generates a special plot of the seasonal factors (and optionally the SIratios, a detrended series generated by X-11) grouped by month or quarter.

The plot below (Figure 12) shows an example of a simple seasonal sub-plot. Each month has a line that represents the evolution of the seasonal factors for that month around the mean of the seasonal factors for that month.

## Air Passengers Seasonal Sub-Plots

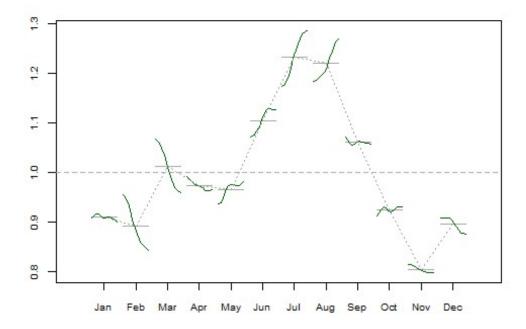


Figure 12: Example of pLot\_sf

In the next plot (Figure 13), including the argument add\_si includes a high-density plot of the X-11 SI-ratios centered on the mean of the seasonal factors for each month. This plot

also includes a plot legend in the upper left corner of the plot by specifying add\_legend = TRUE.

## Air Passengers Seasonal Sub-Plots



Figure 13: Example of plot sf with add si = TRUE

Note that the color of each type of lines is controlled by the this\_col argument. This is a character array of length three, and sets the color used for seasonal factors, SI-ratios, and seasonal mean. Note that this order needs to be maintained even if SI-ratios are not included in the plot.

## 2.10 plot\_year\_over\_year

The plot\_year\_over\_year function generates a year-over-year plot - a plot of a user-specified time series with each year as a separate line. This plot is often used to evaluate the seasonality of a given time series.

The only required input is a time series object to be graphed.

```
plot_year_over_year(AirPassengers,
    main_title = "Airline Passenger Series (1949 - 1960)")
```

## Airline Passenger Series (1949 - 1960)

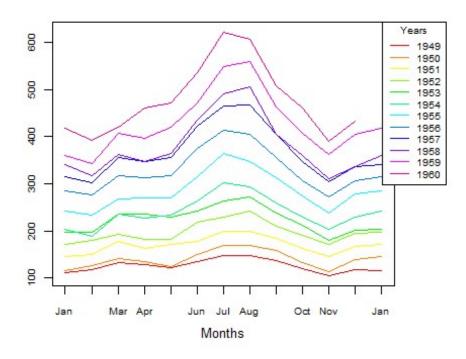


Figure 14: Example of pLot\_year\_over\_year

This plot (Figure 14) uses the rainbow function to generate the colors used for the lines for each year. The legend on the right hand side of the plot is generated when this\_legend = TRUE.

## 3 Multiple plots

The next set of functions produce plots of multiple time series, or multiple options applied to the same series. Some of these functions allow users to generate a number of different plots for the same series - they also provide options to save these plots into graphics files, such as png or PDF. In these cases, we'll show the code used in those situations, but we may not show examples of the plots.

## 3.1 plot all

The plot\_all function generates 10 different diagnostic plots from a seasonal seas object:

- Unadjusted versus seasonally adjusted series
- Trend
- Seasonal sub-plots
- Seasonal factor plot
- Irregular factor plot
- Forecasts
- Spectrum of the original series and the seasonally adjusted series

- Final outlier t-statistics
- ARIMA residuals
- Cumulative periodogram

Many of these plots are generated by the functions covered in the last section of this document.

```
```{r}
air seas <-
  seasonal::seas(AirPassengers, arima.model = '(0 1 1)(0 1 1)',
      forecast.maxlead = 60, x11='',
      check.print = c("none", "+acf", "+acfplot", "+normalitytest"))
blsplotR::plot all(air seas, series name = 'AirPassengers',
         file_base = 'AirPass', this_dir = 'X:/seasonalAdj/graphs/',
         split_plots = TRUE, plot_type = 'png', this_grid = FALSE,
         this draw recess = TRUE,
         this ratio = TRUE, this add identified otl = TRUE,
         col sa = 'darkred', col one = 'steelblue')
blsplotR::plot all(air seas, series name = 'AirPassengers',
         file base = 'AirPass', this dir = 'X:/seasonalAdj/graphs/',
         this grid = TRUE,
         this_ratio = TRUE, this_add_identified_otl = TRUE,
         col_factor = 'darkorange',
         col_fcst = c('steelblue', 'forestgreen', 'darkred'),
         col_sa = 'orange', col_one = 'violet')
```

In the code block above, the plot\_all function is used twice - one to create separate png files for each type of plot, and the other groups all the plots into a PDF file. The split\_plots argument is used to generate separate graphics files (split\_plots = TRUE).

Note that the devEval function of the R.devices package is used as the engine to generate these graphics files. For more information on the R.devices package, access https://cran.r-project.org/web/packages/R.devices/vignettes/R.devices-overview.pdf.

### 3.2 plot matrix

The function plot\_matrix generates a plot from a matrix of user-specified time series. All the series are plotted on the same axis. Users can generate a legend for the plot.

In the example below (Figure 15), a matrix of regional building permits series for one family units is created, and a plot of all four series is generated. A legend is placed in the upper left hand corner. Recession periods are drawn and grid lines are drawn, and the color of each line drawn is set.

#### US Building Permits, 1 Family Units

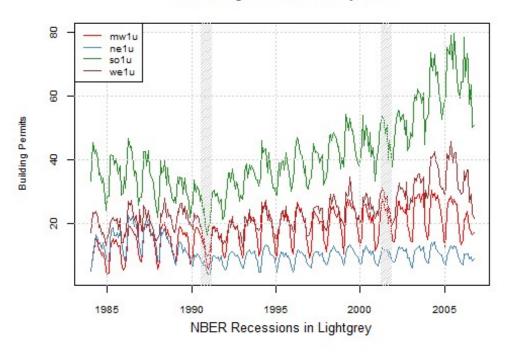


Figure 15: Example of plot matrix

#### 3.3 plot sa list

The function plot\_sa\_list generates a page of plots for a time series, seasonal adjustment of the time series, and trend component. Plotting the trend is optional.

The input is list object of seas objects. The seas\_obj\_names argument allows the user to set the names of each plot. Users can control how many plots can appear on the page by setting the number of rows (this\_row) and columns (this\_col) of plots appear on the page, and the range of series to be plotted (first series, last series).

In this function, you can specify the name of a PDF file (pdf\_file) where the plot(s) will be stored as well as the directory the file is saved (this\_dir).

This example (Figure 16) uses the plot\_start argument to set the starting date for all the plots generated. Here we are setting the starting date to January 2015.

```
EM_individual_seas <-</pre>
 seasonal::seas(
    x11 = "", transform.function = "log",
    check.print = c("none", "+acf", "+acfplot", "+normalitytest"),
    regression.aictest = NULL,
    outlier.types = "all",
    arima.model = "(0 1 1)(0 1 1)",
    list = list(
        list(x = blsplotR::employment list$n2000013),
        list(x = blsplotR::employment list$n2000014),
        list(x = blsplotR::employment list$n2000025),
        list(x = blsplotR::employment_list$n2000026)
    )
)
# Use Filter function to grab seas objects
EM individual seas only <-
  Filter(function(x) inherits(x, "seas"), EM individual seas)
EM_names <- c("Male 16-19", "Female 16-19", "Male 20+", "Female 20+")
names(EM_individual_seas_only) <- names(blsplotR::employment_list)</pre>
blsplotR::plot sa list(EM individual seas only,
       this_row = 2, this_col = 2,
       plot_trend=TRUE, seas_obj_names = EM_names,
       group_title='US Employment',
       col_vec = c("grey", "steelblue", "forestgreen"),
       plot_start=c(2015,1), this_main_cex = 0.75,
       this_axis_cex = 0.5, main_title_line = 0.5,
       this_mar = c(2.5, 2.0, 2.0, 0.25)
```

## Series (grey), SA (blue), Trend (green) plot for US Employment

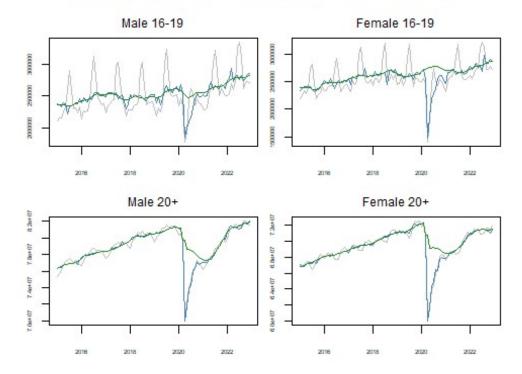


Figure 16: Example of plot\_sa\_list

Note in this second example (Figure 17) the plots are configured differently - there is one column of four plots, which allows users to make comparisons between the different series easier. To facilitate this, we have specifed arguments that adjust the margins of the plot (this\_mar = c(2.5, 2.0, 2.0, 0.25)) and the size of the plot titles and axis labels(this\_main\_cex = 0.75, this\_axis\_cex = 0.5). These arguments are available in other functions to make adjustments in the produced plots.

```
EM individual seas <-
seasonal::seas(
   x11 = "", transform.function = "log",
   check.print = c("none", "+acf", "+acfplot", "+normalitytest"),
   regression.aictest = NULL,
   outlier.types = "all",
   arima.model = "(0 1 1)(0 1 1)",
   list = list(
       list(x = blsplotR::employment_list$n2000013),
       list(x = blsplotR::employment_list$n2000014),
       list(x = blsplotR::employment_list$n2000025),
       list(x = blsplotR::employment list$n2000026)
   )
# Use Filter function to grab seas objects
EM_individual_seas_only <-</pre>
Filter(function(x) inherits(x, "seas"), EM_individual_seas)
```

```
EM_names <- c("Male 16-19", "Female 16-19", "Male 20+", "Female 20+")
names(EM_individual_seas_only) <- names(blsplotR::employment_list)
blsplotR::plot_sa_list(EM_individual_seas_only,
    this_row = 4, this_col = 1,
    plot_trend=TRUE, seas_obj_names = EM_names,
    group_title='US Employment',
    col_vec = c("grey", "steelblue", "forestgreen"),
    plot_start=c(2015,1), this_main_cex = 0.75, this_axis_cex = 0.5,
    this_mar = c(2.5, 2.0, 2.0, 0.25), main_title_line = 0.5)</pre>
```

## Series (grey), SA (blue), Trend (green) plot for US Employment

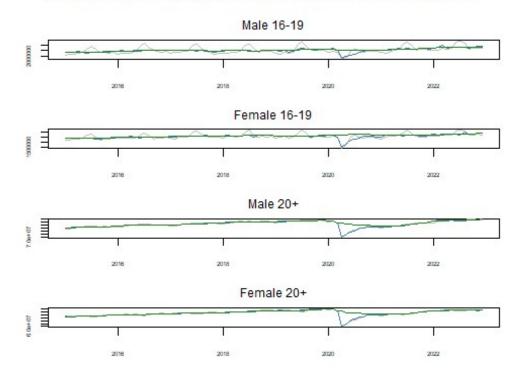


Figure 17: Example of plot\_sa\_list with this\_row = 4, this\_col = 1

#### 3.4 plot sa list split

The plot\_sa\_list\_split is very similar to the plot\_sa\_list function described earlier, as it produces plots of seasonally adjusted series for seasonal objects in a list. This function differs in that it splits pages of plots into individual graphics files.

Here, the function generates a page of plots for a time series, seasonal adjustment of the time series, and trend component. Plotting the trend is optional. Each page is saved to a different graphics file, the format of which is controlled by the plot\_type argument (the default is png).

The above code block will produce two png files - EM\_sa\_trend\_p1.png and EM\_sa\_trend\_p2.png - in the directory specified in the this\_dir directory.

## 3.5 plot sf mean

The plot\_sf\_mean generates a plot of the means of the seasonal factors for a given series. The input for this function is a time series object of the seasonal factors from a seasonal adjustment generated by the seasonal package.

This function can be run multiple times so that you can overlay the seasonal patterns of different series (or different seasonal adjustment options for the same series).

The example shown below (Figure 18) gives an example of how to do this, and how to run multiple series in a single call of the seasonal package. Here the list argument specifies data from the four main components of US employment. The other arguments are applied to all four of the series.

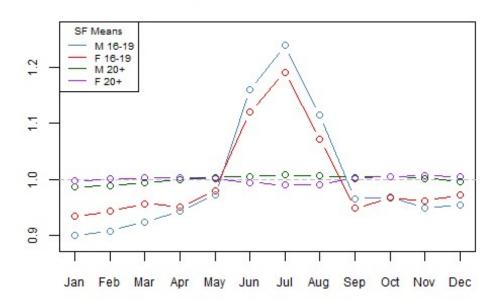
For more information on ways to process multiple series with the seasonal package, access the vignette at https://cran.r-

project.org/web/packages/seasonal/vignettes/multiple.html.

```
EM individual seas <-
  seasonal::seas(
    x11 = "", transform.function = "log",
    check.print = c("none", "+acf", "+acfplot", "+normalitytest"),
    regression.aictest = NULL,
    outlier.types = "all",
    arima.model = "(0 1 1)(0 1 1)",
    list = list(
        list(x = employment list$n2000013),
        list(x = employment_list$n2000014),
        list(x = employment_list$n2000025),
        list(x = employment list$n2000026)
    )
)
# Use Filter function to grab seas objects
EM_individual_seas_only <-</pre>
  Filter(function(x) inherits(x, "seas"), EM_individual_seas)
names(EM individual seas only) <-</pre>
  c("n2000013", "n2000014", "n20000025", "n20000026")
EM Comp Sf <-
 cbind(seasonal::series(EM_individual_seas_only$n2000013, "d10"),
       seasonal::series(EM individual seas only$n2000014, "d10"),
       seasonal::series(EM_individual_seas_only$n2000025, "d10"),
       seasonal::series(EM_individual_seas_only$n2000026, "d10"))
this sf limit <- range(EM Comp Sf)
blsplotR::plot_sf_mean(EM_Comp_Sf[,1], cycle(EM_Comp_Sf[,1]),
  this_col = 'steelblue', y_limit = this_sf_limit,
  this_freq = 12, forecast = 0,
 this title = 'US Employment Seasonal Means',
  add legend = TRUE,
  this_legend_position = "topleft",
 this legend title = "SF Means",
 this_legend_inset = 0,
 this_legend_entry = c("M 16-19", "F 16-19", "M 20+", "F 20+"),
this_legend_col = c("steelblue", "red", "darkgreen", "purple"),
 this_legend_lty = rep(1,4),
 this legend cex = 0.6)
blsplotR::plot_sf_mean(EM_Comp_Sf[,2], cycle(EM_Comp_Sf[,2]),
  this_col = 'red', this_freq = 12, forecast = 0,
  add line = TRUE)
blsplotR::plot_sf_mean(EM_Comp_Sf[,3], cycle(EM_Comp_Sf[,3]),
  this_col = 'darkgreen', this_freq = 12, forecast = 0,
  add_line = TRUE)
```

```
blsplotR::plot_sf_mean(EM_Comp_Sf[,4], cycle(EM_Comp_Sf[,4]),
  this_col = 'purple', this_freq = 12, forecast = 0,
  add_line = TRUE, this_reset = TRUE)
```

## **US Employment Seasonal Means**



Average Seasonal Factors by Month of Year

Figure 18: Example of pLot\_sf\_mean

Once the seasonal adjustments are generated (and the Filter function is used to isolate the seas objects into the list EM\_individual\_seas\_only), the seasonal factors are extracted using the series function of the seasonal package.

Next, each of the seasonal components are plotted using a different call of the plot\_sf\_mean function. The first two arguments of every call should be time series objects of the seasonal factors (this\_sf) and an indicator variable that serves as an index for the month or quarter for each observation (this\_period). Other arguments that should be specified for every call are the frequency of the time series (this\_freq), the number of forecasts (forecast), and the color of the line for that seasonal factors (this\_col).

The first call generates the main plot frame, with arguments that control the main title(this\_title), legend (add\_legend, among others), limits for the y axis (y\_limit).

The remaining calls to plot\_sf\_mean adds line to the main plot, indicated by the add\_line argument.

#### 3.6 plot sf series

The plot\_sf\_series function generates a special plot of the seasonal factors grouped by month/quarter. This can be done for up to two sets of seasonal factors, and allows for users to compare the seasonal factors for two different adjustments of the same series.

The example shown below (Figure 19) compares the factors for the default X-11 seasonal adjustment with those from a SEATS model based seasonal adjustment for the Airline Passengers series.

```
air seas
  seasonal::seas(AirPassengers, arima.model = '(0 1 1)(0 1 1)',
                 x11='')
air seats seas <-
  seasonal::seas(AirPassengers, arima.model = '(0 1 1)(0 1 1)')
               <- seasonal::series(air_seas, "d10")</pre>
air seats sf <- seasonal::series(air seats seas, "s10")</pre>
sf_range <- range(air_sf, air seats sf)</pre>
blsplotR::plot_sf_series(air_sf, air_seats_sf, y_limit = sf_range,
  add_mean_line = TRUE, add_legend = TRUE,
  main title = 'Air Passengers Seasonal Sub-Plots',
  this_col = c('darkgreen', 'darkblue', 'lightgreen',
               'lightblue'),
 this_legend_text = c("sf(x11)", "sf(seats)", "mean(x11)",
                       "mean(seats)"),
 this_legend_color = c('darkgreen', 'darkblue', 'lightgreen',
                         'lightblue'),
  main title line = 1.25, this main cex = 0.95,
  this_plot_cex = 0.6, this_axis_cex = 0.75,
  this mar = c(3,3,3,0.5), this legend cex = 0.75)
```

## Air Passengers Seasonal Sub-Plots

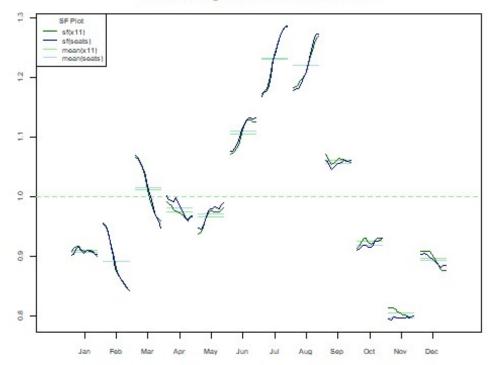


Figure 19: Example of plot\_sf\_series

## 3.7 plot table

The plot\_table function generates a plot of at least one user-specified time series. The user specifies the table from the X-13ARIMA-SEATS output, and the function extracts those tables from a seas object provided by the user.

The example below (Figure 20) shows plot\_table generating a plot of the Airline Passenger series (table A1), the prior adjusted original series (table B1), and the seasonally adjusted series (D11). In addition to these lines, which are noted in the subtitle, the function can add lines for outliers either specified by the user or identified in the regARIMA modeling process when add\_otl = TRUE.

# Airline Passengers a1 = grey, b1 = darkgreen, d11 = darkblue

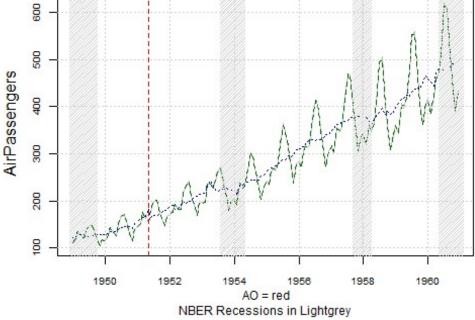


Figure 20: Example of plot table

## **4 Utility functions**

The three functions listed below are used within the functions described above to generate plots. They are usually not used by themselves, but they could be.

## 4.1 plot multiple

The function plot\_multiple generates a page of plots for a time series, seasonal adjustment of the time series, and trend component. Plotting the trend is optional. This function is called from the plot sa list split function, or can be called on its own.

The input is list object of seas objects. In the example shown below (Figure 21), the names of the plots (seas obj names) and the number of rows and columns of plots on the page (this\_row, this\_col) are controlled in the same way as the plot\_sa\_list function.

```
EM individual seas <-
 seasonal::seas(blsplotR::employment data mts,
    x11 = "", transform.function = "log",
    check.print = c("none", "+acf", "+acfplot", "+normalitytest"),
    regression.aictest = NULL,
    outlier.types = "all",
    arima.model = "(0 1 1)(0 1 1)",
# Use Filter function to grab seas objects
EM_individual_seas_only <-</pre>
  Filter(function(x) inherits(x, "seas"), EM_individual_seas)
EM_names <- c("Male 16-19", "Female 16-19", "Male 20+", "Female 20+")
blsplotR::plot_multiple(EM_individual_seas_only,
   first_series = 1, last_series = 4, this_row = 2, this_col = 2,
   plot_trend = FALSE, col_vec = c("grey", "steelblue"),
   seas_obj_names = EM_names,
   outer_title = 'Series (grey), SA (blue) plot',
   group_title='U. S. Employment Series',
   do grid = TRUE, draw recess = TRUE, recess sub = FALSE)
```

Series (grey), SA (blue) plot for U. S. Employment Series

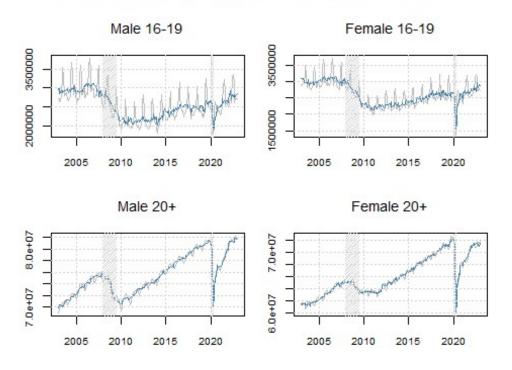


Figure 21: Example of plot multiple

## 4.2 plot\_single\_cell

The plot\_single\_cell function generates a single plot of a time series, seasonal adjustment of the time series, and trend component. Plotting the trend is optional. The series name is used for the title.

This function is used within plot\_multiple and plot\_sf\_list to generate the plots within those functions.

In this example (Figure 22), the user specifies the original series (this\_series), seasonally adjusted series (this\_sadj), and optionally the trend component (this\_trend) in the first three arguments - if the trend component is not specified, the function will not plot the trend.

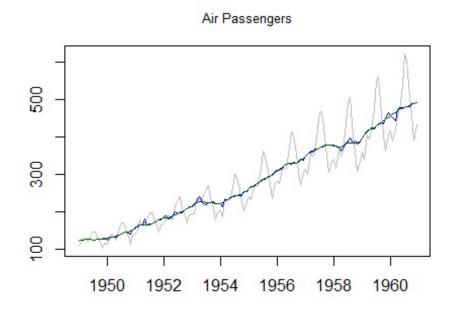


Figure 22: Example of plot\_single\_cell

#### 4.3 reset\_par

The reset\_par function resets the graphics parameters controlled by the par function for plots. In many of the functions in this package, many of the default plotting parameters are changed and adjusted; once the plot is produced, it is useful to reset the graphics parameters back to their default.

When you want to add additional lines, points, or text to an existing plot, one should consider not resetting the graphics parameters until all elements of the desired plot are complete. In that case, reset\_par should be called after all elements are added to the plot.

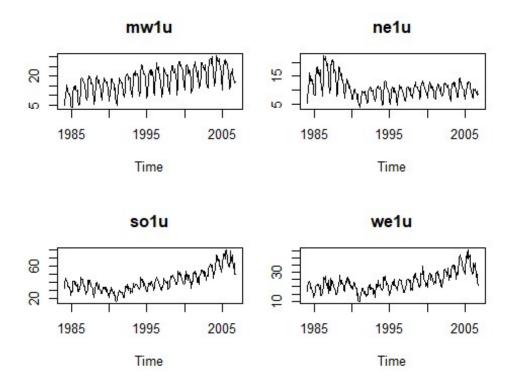


Figure 23: Example of reset\_par

This function is taken from the stackoverflow post found at https://stackoverflow.com/questions/9292563/reset-the-graphical-parameters-back-to-default-values-without-use-of-dev-off.

In the above example (Figure 23), the par function is used to specify that there will be two rows and two columns of plots (mfrow). After reset\_par is called, par is reset so that there is a single plot in the panel.

## **5** Color related functions

There are three functions that work with colors in plots - they are used within several of the functions in this package.

## 5.1 cnv\_color\_codes

The function cnv\_color\_codes generates a vector of the closest color names from an input of hexidecimal color codes. This is used to generate color names for subheaders and other labels in plots. It uses the color.id function of the plotrix package to do the conversion.

```
Moonrise Codes <-
   c("#F3DF6C", "#CEAB07", "#D5D5D3", "#24281A", "#798E87", "#C27D38", "#CCC591", "#29211F", "#85D4E3", "#F4B5BD", "#9C964A", "#CDC08C", "#FAD77B")
Moonrise_All <- cnv_color_codes(Moonrise_Codes)</pre>
Moonrise All
                               "gold3"
 [1] "lightgoldenrod"
   "gray83"
   "gray13"
 [5] "lightcyan4"
                               "peru"
   "wheat3"
   "gray14"
                              "rosybrown2"
 [9] "skyblue"
   "khaki4"
   "wheat3"
[13] "lightgoldenrod2"
```

In this set of example code, we set up a color pallete based on that for the Wes Anderson movie Moonlight Kingdom, taken from the Wes Anderson Palette Generator developed by Karthik Ram (CRAN repository: https://cran.r-project.org/web/packages/wesanderson/index.html\. The function gives the closest representation of the hexadecimal color code into a defined word based color code.

This is useful for plot labels and other text where a hexedecimal color code would be meaningless. We'll show an example of how close this conversion gets to the actual hexidecimal color in the discussion of the display.color function.

## 5.2 color\_blind\_palette

The function color\_blind\_palette generates a color palettes that can be distinguished by color-blind people and can be used in your plots. These palettes are taken from the website **Cookbook for R - Colors (ggplot2)**, which can be accessed at http://www.cookbook-r.com/Graphs/Colors\_(ggplot2)/#a-colorblind-friendly-palette.

The only input for this function is the argument with\_grey, which controls whether the first element in the palette is grey (with\_grey = TRUE) or black (with\_grey = FALSE).

Examples of the function for both possible values of with\_grey is shown below(Figure 24 and Figure 25), using the show\_col function from the scales package to generate the colors in the palette.

```
this_color_blind <- blsplotR::color_blind_palette(FALSE)
scales::show_col(this_color_blind, ncol = 4)</pre>
```



Figure 24: Example of color\_blind\_palette (with\_grey = FALSE)

```
this_color_blind_grey <- blsplotR::color_blind_palette(TRUE)
scales::show_col(this_color_blind_grey, ncol = 4)</pre>
```

#999999	#E69F00	#56B4E9	#009E73
#F0E442	#0072B2	#D55E00	#CC79A7

Figure 25: Example of color\_blind\_palette (with\_grey = TRUE)

## 5.3 display\_color

The function display\_color generates color names for display on plot labels and subheaders. This function calls the cnv\_color\_codes function to convert hexidecimal color codes to the closest color name representation of these colors.

Note that this can only convert one color code at a time; as in the example below (Figure 26), if you have a palette with more than one color, you'll need to use some kind of loop.

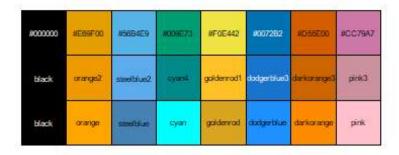


Figure 26: Compare color\_blind\_palette, cnv\_color\_codes, display\_color

Here we are comparing the color blind colors produced by the function color\_blind\_palette and the way the functions cnv\_color\_codes and display\_colors try to represent those colors with words for displays.

#### Figure 26 shows three rows of colors:

- the first row is the color-blind palette generated by the function color\_blind\_palette;
- the second row is how those hexadecimal codes are translated to words by the cnv\_color\_codes function;
- the third row is how those colors would be displayed by the display\_colors function if thestrip\_numbers = TRUE` is specified in the call. This argument simplifies the text by stripping any numeric text from the end of the color name.

While the names provided are more recognizable than the hexadecimal codes used in the original palette, there are differences in the colors produced by these codes. Comparing the first two rows, the colors compare reasonably well, except for the choice of goldenrod1 for the #F0E442 color code. Stripping the numbers from the end of those names cause even more differences from the original color.

## 5.4 wheel\_invisible

The function wheel\_invisible get values of the function wheel from the colortools package without producing the plot of the resulting color wheel.

This function is adapted from the Stack Overflow blog post **How can I suppress the creation of a plot while calling a function in R?**; you can access this post at https://stackoverflow.com/questions/20363266/how-can-i-suppress-the-creation-of-a-plot-while-calling-a-function-in-r.

The first code block shows what happens when you try to store the color wheel for the color darkblue for a future plot - you get a graph of the color wheel pop up (Figure 27).

```
this wheel <- colortools::wheel("darkblue", 12)
```

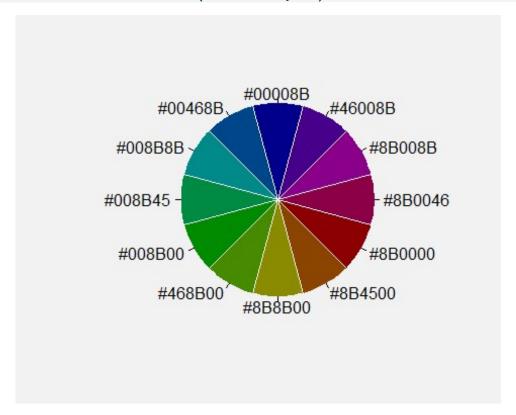


Figure 27: Example of wheel function (colortools package)

Using the wheel\_invisible function suppresses this plot and provides a color palette for the year-over-year plot produced for the Airline Passenger series (Figure 28).

```
this_wheel <- blsplotR::wheel_invisible("darkblue", 12)
blsplotR::plot_year_over_year(AirPassengers,
    main_title = "Airline Passenger Series (1949 - 1960)",
    this_col = this_wheel, this_right_mar = 5.25,
    this_legend_inset = -0.175)</pre>
```

## Airline Passenger Series (1949 - 1960)

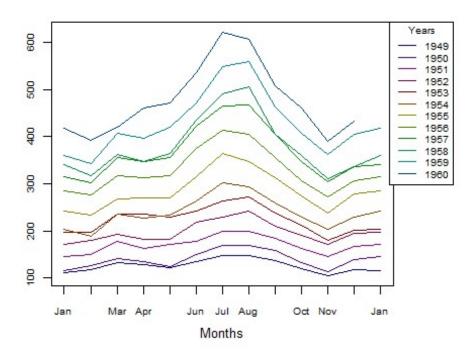


Figure 28: Example of wheel\_invisible

#### 6 Recession related functions

In many of the plotting functions, you can specify that recession periods can be marked on the plotting surface. In this section, we'll go through the functions used to generate this on the plots.

## 6.1 convert\_date\_to\_tis

The convert\_date\_to\_tis function convert dates used for monthly (or quarterly) ts objects to a date object that can be used with tis objects.

The function used to generate the recession periods used by this code are stored as tis dates. Some time series objects in R are formed as time indexed series, which are compatible with frequencies from the FAME database program. These time series objects are supported by the tis R package.

In the code block above, the current date for a monthly ts series is generated, and the function 'convert\_date\_to\_tisuses this to generate the starting and ending date for the month astis` index values.

#### 6.2 draw recession

The function draw\_recession draws shaded areas in plots corresponding to NBER recessions. The recession dates are generated by the get\_recession\_dates function described later.

Arguments for this function allow users to set the color of shading done for the recession (this\_col\_recess), the density of the shading used for the recession periods (this\_density), the border surrounding the recession periods (this\_border), and whether there's a subtitle related to the recession (this\_sub\_recess).

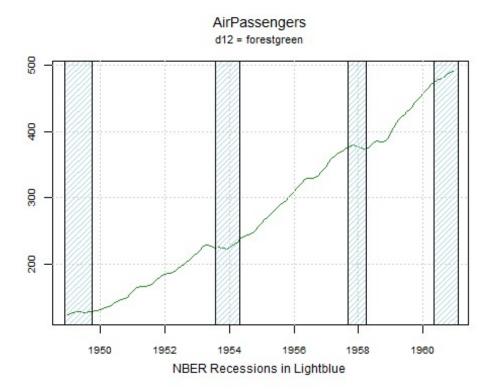


Figure 29: Example of draw\_recession

This code chunk adds light blue regions for the NBER recessions to a plot of the X-11 trend generated by the plot.table function (Figure 29). The color of the regions are set to light blue (this\_col\_recess = 'lightblue'), and the shading for the region is set to be bit lighter than the default (this\_density = 25; the default is 50). Compare this to Figure 10, which uses the default value.

The position and size of the subtitle related to the recession are also specified (this sub line = 2.25, this sub cex = 0.75).

## 6.3 get\_recession\_dates

The get\_recession\_dates function generates the starting and ending dates for NBER recessions between two monthly (or quarterly) dates for 'ts' time series objects. The function takes these dates, converts them to tis time indexes, uses the function nberDates from the tis package to get the time indexes for all NBER recessions, and returns just those that occur in the range specified.

There is also an option to add a starting date for a recession that hasn't ended yet (this\_add\_recess\_start). This will allow users to include a region for a recession that started recently.

This code generates the NBER recessions for the time frame used for published CPS series. Note that the returned dates can be used with ts objects.

## 7 Spectrum related functions

There are a few special functions that are used with the plot\_double\_spectrum that flag spectral peak and determine if a given peak is significant using a visual criteria. The following two functions can be used to for this purpose, using output generated by the X-13ARIMA-SEATS program.

## 7.1 flag\_peak

The flag\_peak function determines the positions of visual significant peaks in the spectra generated by X-13ARIMA-SEATS. This function is called from the visual\_sig\_peaks function.

If visually significant peaks are found by the flag\_peak function, a numeric vector of the position of the significant frequencies are returned. If no peaks are found, the function returns 0.

This first block of code examines the spectrum of the original series for significant seasonal frequencies. The function returns the index for the first 5 seasonal frequencies - the series has multiple visually significant seasonal frequencies.

The next code block looks for significant trading day peaks in the seasonally adjusted series. The function returns the index for the second trading day frequency.

## 7.2 visual\_sig\_peaks

The function visual\_sig\_peaks has the same purpose as the function flag\_peak - it determine the positions of visually significant peaks in spectra generated by X-13ARIMA-SEATS runs.

The user specifies the type of spectrum to be examined. The choices of spectrum includes:

- the original series adjusted for extreme values and outliers (spec\_type = 'ori');
- the seasonally adjusted series (spec\_type = 'sa');
- the irregular component (spec type = 'irr');
- the regARIMA residuals (spec\_type = 'rsd').

Users can specify which type of frequency to examine:

- seasonal (spec\_freq\_code = 'seas')
- trading day (spec\_freq\_code = 'td').

As with the flag\_peak function, if visually significant peaks are found, a numeric vector of the position of the significant frequencies are returned. If no peaks are found, the function returns 0.

This first block of code examines the spectrum of the seasonally adjusted series for significant seasonal frequencies. The function returns the index for the first seasonal frequencies.

The next code block looks for significant trading day peaks in the seasonally adjusted series. The function returns the index for the second trading day frequency.

The spectral plot below (Figure 30) shows the AR spectrum for the original series and the seasonally adjusted series, and you can see that there are significant peaks at the

frequencies indicated by the code blocks for both the visual\_sig\_peaks and flag\_peaks functions.

AR Spectrum Ori Spec - Blue , SA Spec - Forestgreen Dotted Line - Median, Star - Visual Peak

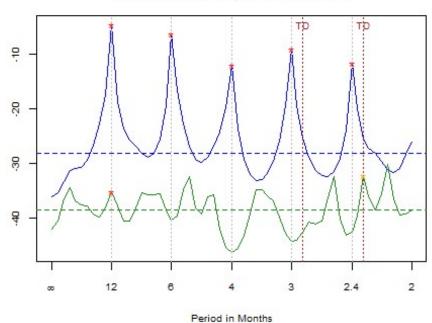


Figure 30: Example of plot double spectrum with an X-11 seasonal adjustment

Note that the seasonal adjustment used in this plot was from X-11; in an earlier plot (Figure 2), the spectrum of the SEATS adjustment for the same series shows not residual seasonality or trading day peaks.

#### 8 Data

There are three data sets included in the blsplotR package. Details on each are given below.

## 8.1 employment data mts

The employment\_data\_mts object is an mts object (time series matrix object) containing the four main components of US Employment expressed as time series objects that end in December, 2022.

The matrix has four named columns with US Employment data:

- **n2000013**, Employed Males 16-19
- **n2000014**, Employed Females 16-19
- n2000025, Employed Males 20+
- n2000026, Employed Females 20+

Each column is a ts time series object - employment\_data\_mts[,1] is a time series object for employed males aged 16 to 19. This series can also be accessed using employment\_data\_mts[,1].

## 8.2 employment\_list

The employment\_list object is a list object containing the four main components of US Employment expressed as time series objects that end in December, 2022. It is exactly the same data as in employment\_data\_mts, stored in a different type of object.

The list has four named elements with US Employment data:

- **n2000013**, Employed Males 16-19
- **n2000014**, Employed Females 16-19
- **n2000025**, Employed Males 20+
- **n2000026**, Employed Females 20+

Each element is a ts time series object - employment\_list\$n2000013 is a time series object for employed males aged 16 to 19. This series can also be accessed using employment\_list[[2]].

## 8.3 xt\_data\_list

The xt\_data\_list object is a list object of US One Family Building Permits from the US Census Bureau for four regions of the United States. The elements of the list are expressed as time series objects that end in October, 2006

The list has four named elements with regional Building Permit data:

- **mw1u**, Midwest 1 family building permits
- **ne1u**, Northeast 1 family building permits
- **so1u**, South 1 family building permits
- **we1u**, West 1 family building permits

Each element is a ts time series object - xt\_data\_list\$ne1u is a time series object for Northeast 1 family Building Permits. This series can also be accessed using xt\_data\_list[[2]].