

Package ‘refweekreg’

September 30, 2024

Title Generate reference week regressors

Version 2.0

Description Generates reference week regressors to include in time series models.
These reference week regressors are indicator variables that have a 1 if the week
a given US holiday occurs in is a reference week, 0 otherwise.
Routines also generate the day that starts the reference week
(usually the week that contains the 12th of the month).
Another routine generates a 4 or 5 week regressor used to calendar adjust
selected CES series.

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Imports lubridate,
timeDate

Suggests seasonal

Depends R (>= 2.10)

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calendar_mean_adj	<i>Calendar mean adjust regressor</i>
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Description

Remove the calendar month mean of a given regressor expressed as a time series object.

Usage

```
calendar_mean_adj(this_reg = NULL)
```

Arguments

this_reg	double precision time series array; a regressor from which the calendar month mean will be removed. This is a required entry.
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Details

Version 2.0, 5/6/2024

Value

double precision time series array of the regressor with the calendar month mean removed

Author(s)

Brian C. Monsell, <monsell.brian@bls.gov> or <bcmonsell@gmail.com>

Examples

```
gf_years <- c(2001, 2006, 2017, 2022)
this_gf <-
  gen_rw_regressors(gf_years, 4, 2000, 2027, 'gf', remove_cal_means = FALSE)
this_gf_mean_adj <- calendar_mean_adj(this_gf)
```

gen_4to5_week_regressors	<i>generate 4/5 week regressors</i>
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Description

Generate 4 to 5 week effect regressors from paper by Cano, Scott, Kropf, Scott and Stamas (1996)

Usage

```
gen_4to5_week_regressors(
  start_year = NULL,
  end_year = NULL,
  omit_march = TRUE,
  remove_cal_means = FALSE
)
```

Arguments

start_year	First year of the sequence This is a required argument.
end_year	Ending year of the sequence This is a required argument.
omit_march	Logical scalar, exclude March from the set of regressors returned Default is TRUE
remove_cal_means	Logical scalar; if TRUE, calendar month means are removed from the final regression matrix. Default setting is FALSE.

Details

Version 3.0 5/6/2024

Value

Matrix of time series arrays of 4/5 week regressors starting in January of start_year and ending in December of end_year, with each column representing a different month.

Author(s)

Brian C. Monsell, <monsell.brian@bls.gov> or <bcmonsell@gmail.com>

Examples

```
four2five_reg    <- gen_4to5_week_regressors(2005, 2024)
four2five_reg_cal <- gen_4to5_week_regressors(2005, 2024, remove_cal_means = TRUE)
```

```
gen_indirect_quarterly_holiday
```

Generate indirect quarterly holiday adjustments

Description

Generate indirect quarterly holiday factors and an indirect holiday adjusted series from monthly time series and monthly holiday factors.

Usage

```
gen_indirect_quarterly_holiday(this_a1 = NULL, this_hol = NULL, ratio = TRUE)
```

Arguments

this_a1	Real array; ts object of the original series This is a required argument.
this_hol	Real array; ts object of the holiday factors This is a required argument.
ratio	Logical scalar; if TRUE, holiday factors are assumed to be ratios; otherwise, the factors are assumed to be on the same scale as the original series. Default setting is TRUE.

Details

Version 2.0, 5/6/2024

Value

List object of two ts objects: holadj, which contains the indirect holiday adjusted quarterly series and holfac, the indirect holiday factors.

Author(s)

Brian C. Monsell, <monsell.brian@bls.gov> or <bcmonsell@gmail.com>

Examples

```
n2033157_hol_q_list <- gen_indirect_quarterly_holiday(n2033157_a1, n2033157_hol)
```

gen_reference_day	<i>Reference Day Generation</i>
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Description

Generate the start of the reference week for a span of years, with an option to incorporate exceptions

Usage

```
gen_reference_day(
  start_year = NULL,
  end_year = NULL,
  census_adj = TRUE,
  back_dates = NULL
)
```

Arguments

start_year	First year of the sequence This is a required argument.
end_year	Ending year of the sequence This is a required argument.
census_adj	Logical scalar, apply adjustment done by US Census Bureau for November and December. Default is TRUE.
back_dates	Array of date objects where the reference week needs to be set back a week by interviewers

Details

Version 3/0 5/6/2024

Value

Array of reference week dates starting in January of start_year and ending in December of end_year.

Author(s)

Brian C. Monsell, <monsell.brian@bls.gov> or <bcmonsell@gmail.com>

Examples

```
replacement_dates <- c(as.Date('2013-11-10'), as.Date('2019-11-10'))
rw2005 <- gen_reference_day(2005, 2024, back_dates = replacement_dates)
```

```
gen_reference_week_start_regressor
```

generate reference week start holiday regressors

Description

Generate reference week start holiday regressors, defined as a time series matrix.

Usage

```
gen_reference_week_start_regressor(
  this_reference_day = NULL,
  collapse_col = NULL,
  reg_means = NULL,
  contrast_reg = TRUE
)
```

Arguments

this_reference_day	Array of date objects of the start of the reference week for a given month This is a required argument.
collapse_col	integer scalar; collapses the first collapse_col columns into a single column; Default setting is NULL, all columns are returned.
reg_means	numeric vector; vector of means to be removed from the regressors; Default is NULL, no mean removal done.
contrast_reg	Logical scalar; if TRUE, contrast regressors are generated. Default setting is TRUE.

Details

Version 4.0 5/6/2024

Value

Time series regression matrix object with reference week start regressors.

Author(s)

Brian C. Monsell, <monsell.brian@bls.gov> or <bcmonsell@gmail.com>

Examples

```
replacement_dates <- c(as.Date('2013-11-10'), as.Date('2019-11-10'))
rw2005 <- gen_reference_day(2005, 2024, back_dates = replacement_dates)
ref_week_start_reg <- gen_reference_week_start_regressor(rw2005)
```

gen_rw_holiday_matrix *Reference week regression matrix*

Description

Generate full regression matrix for reference week related holiday regressors, defined as a time series object.

Usage

```
gen_rw_holiday_matrix(
  this_reference_week = NULL,
  add_gf = TRUE,
  add_easter = TRUE,
  add_labor = TRUE,
  add_columbus = TRUE,
  add_vet = TRUE,
  remove_cal_means = TRUE
)
```

Arguments

this_reference_week	Array of date objects of the start of the reference week for a given month This is a required argument.
add_gf	Logical scalar; if TRUE, a Good Friday holiday regressor will be included in the regression matrix. Default setting is TRUE.
add_easter	Logical scalar; if TRUE, an Easter holiday regressor will be included in the regression matrix. Default setting is TRUE.
add_labor	Logical scalar; if TRUE, a Labor Day holiday regressor will be included in the regression matrix. Default setting is TRUE.
add_columbus	Logical scalar; if TRUE, a Columbus Day holiday regressor will be included in the regression matrix. Default setting is TRUE.
add_vet	Logical scalar; if TRUE, a Veteran's Day holiday regressor will be included in the regression matrix. Default setting is TRUE.
remove_cal_means	Logical scalar; if TRUE, calendar month means are removed from the final regression matrix. Default setting is TRUE.

Details

Version 2.0, 5/6/2024

Value

Array of reference week dates starting in January of start_year and ending in December of end_year

Author(s)

Brian C. Monsell, <monsell.brian@bls.gov> or <bcmonsell@gmail.com>

Examples

```
replacement_dates <- c(as.Date('2013-11-10'), as.Date('2019-11-10'))
rw2005 <- gen_reference_day(2005, 2024, back_dates = replacement_dates)
holiday_matrix_2005 <- gen_rw_holiday_matrix(rw2005, add_gf = FALSE, add_easter = FALSE,
                                             remove_cal_means = FALSE)
```

gen_rw_regressors	<i>Generate reference week regressor</i>
-------------------	--

Description

Generate specific reference week related holiday regressors, defined as a time series object. The object returned is either a time series vector or a matrix of time series indicator variables.

Usage

```
gen_rw_regressors(
  holiday_years = NULL,
  holiday_month = NULL,
  start_year = NULL,
  end_year = NULL,
  col_label = "Reg",
  join_regressors = TRUE,
  remove_cal_means = TRUE
)
```

Arguments

holiday_years	Integer array; Years where the holiday appears in the reference week (or for Columbus Day or Veteran's day, years where the holiday does not occur in the reference week) This is a required argument.
holiday_month	Integer scalar; The month in which this holiday occurs. For Good Friday and Easter, this would be April (4); for Labor Day, this would be September (9), etc. This is a required argument.
start_year	Integer scalar; First year of the generated holiday regressor. The regressor will begin on the first observation of this year. This is a required argument.
end_year	Integer scalar; Final year of the generated holiday regressor. The regressor will end on the last observation of this year. This is a required argument.
col_label	Character scalar; A label used to generate column names for the individual AO regressors if join_regressors = FALSE.
join_regressors	Logical scalar; if TRUE, individual indicator regressors are combined into one grouped regressor. If FALSE, a matrix of the individual AO regressors will be returned. Default setting is TRUE.
remove_cal_means	Logical scalar; if TRUE, calendar month means are removed from the final regression matrix. Default setting is TRUE.

Details

Version 3.0, 5/6/2024

Value

if `join_regressors = TRUE`, a time series object with the holiday regressor is returned; otherwise, a matrix of AO regressors for the individual holidays is returned.

Author(s)

Brian C. Monsell, <monsell.brian@bls.gov> or <bcmonsell@gmail.com>

Examples

```
gf_years <- c(2001, 2006, 2017, 2022)
# returns a time series object with one grouped regressor
this_gf_grouped <-
  gen_rw_regressors(gf_years, 4, 2000, 2027)
# returns a time series matrix with four columns of indicator regressors
this_gf_individual <-
  gen_rw_regressors(gf_years, 4, 2000, 2027, 'gf', join_regressors = FALSE)
```

n2033157_a1

At Work Series

Description

A time series object of an at work hours series

Usage

```
n2033157_a1
```

Format

A time series object of an at work hours series from January of 2003 to May of 2020

n2033157_hol

At Work Series Monthly Holiday Factors

Description

A time series object of monthly holiday factors from an at work hours series

Usage

```
n2033157_hol
```

Format

A time series object of monthly holiday factors from an at work hours series from January of 2003 to May of 2020

save_user_reg	<i>save user regression matrix</i>
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Description

Save a user-defined regression array or matrix with time series attributes to an external ASCII file in X-13ARIMA-SEATS' datevalue format

Usage

```
save_user_reg(this_reg = NULL, this_reg_file = NULL)
```

Arguments

this_reg	double precision time series array or matrix to be saved. This is a required argument.
this_reg_file	character string; name of file time series array or matrix to be saved to. This is a required argument.

Details

Version 2.0, 5/6/2024

Value

file with user-defined regressors will be produced.

Author(s)

Brian C. Monsell, <monsell.brian@bls.gov> or <bcmonsell@gmail.com>

Examples

```
gf_years <- c(2001, 2006, 2017, 2022)
this_gf <-
  gen_rw_regressors(gf_years, 4, 2000, 2027, 'gf', remove_cal_means = FALSE)
## Not run: save_user_reg(this_gf, 'gf_2000_2027.txt')
```

xt_data_list	<i>US Building Permits</i>
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Description

A list object with 12 components of US Building Permits expressed as time series objects

Usage

```
xt_data_list
```

Format

A list object with 12 time series elements:

mw1u Midwest one family building permits

mwto Midwest total building permits

ne1u Northeast one family building permits

neto Northeast total building permits

so1u South one family building permits

soto South total building permits

we1u West one family building permits

weto West total building permits

us1u US one family building permits

us24 US 2-4 family building permits

us5p US 5+ family building permits

usto US total family building permits

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