

seasonal is an easy-to-use and full-featured R-interface to X-13ARIMA-SEATS, the seasonal adjustment software developed by the United States Census Bureau. The latest CRAN version of seasonal makes it much easier to adjust multiple time series.

[seasonal](#) depends on the [x13binary](#) package to access pre-built binaries of X-13ARIMA-SEATS on all platforms and does not require any manual installation. To install both packages:

```
install.packages("seasonal")
```

`seas` is the core function of the [seasonal](#) package. By default, `seas` calls the automatic procedures of X-13ARIMA-SEATS to perform a seasonal adjustment that works well in most circumstances:

```
seas(AirPassengers)
```

For a more detailed introduction, read our [article in the Journal of Statistical Software](#).

Multiple Series Adjustmtent

In the latest [CRAN version 1.8](#), it is now possible to seasonally adjust multiple series in a single call to `seas()`. This is done by using the built-in batch mode of X-13. It removes the need for loops or `lapply()` in such cases, and finally brings one missing feature of X-13 to seasonal – the *composite* spec.

Multiple adjustments can be performed by supplying multiple time series as an "mts" object:

```
library(seasonal)
m <- seas(cbind(fdeaths, mdeaths), x11 = "")
final(m)
```

This will perform two seasonal adjustments, one for `fdeaths` and one for `mdeaths`. X-13 spec-argument combinations can be applied in the usual way, such as `x11 = ""`. Note that if entered that way, they will apply to both series. The [vignette on multiple adjustments](#) describes how to specify options for individual series.

Backend

X-13 ships with a batch mode that allows multiple adjustments in a single call to X-13. This is now the default in seasonal (`multimode = "x13"`). Alternatively, X-13 can be called for each series (`multimode = "R"`). The results should be usually the same, but switching to `multimode = "R"` may be useful for debugging:

```
seas(cbind(fdeaths, mdeaths), multimode = "x13")
seas(cbind(fdeaths, mdeaths), multimode = "R")
```

In general, `multimode = "x13"` is faster. The following comparison on a MacBook Pro shows a modest speed gain, but bigger differences have been observed on other systems:

```
many <- rep(list(fdeaths), 100)
system.time(seas(many, multimode = "x13"))
#   user  system elapsed
# 9.415   0.653  10.079
```

```
system.time(seas(many, multimode = "R"))
#   user  system elapsed
# 11.130   1.039  12.324
```

composite spec

Support for the X-13 batch mode makes it finally possible to use the *composite* spec – the one feature of X-13 that was missing in seasonal. Sometimes, one has to decide whether seasonal adjustment should be performed on a granular level or on an aggregated level. The *composite* spec helps you to analyze the problem and to compare the direct and the indirect adjustment.

The `composite` argument is a list with an X-13 specification that is applied on the aggregated series. Specification works identical as for other series in `seas()`, including the application of the defaults. If you provide an empty list, the usual defaults of `seas()` are used. A minimal composite call looks like this:

```
seas(
  cbind(mdeaths, fdeaths),
  composite = list(),
  series.comptype = "add"
)
```

You can verify that the composite refers to the total of `mdeaths` and `fdeaths` by running:

```
seas(ldeaths)
```

where `ldeaths` is the sum of `mdeaths` and `fdeaths`.