Seasonal Adjustment Center of Excellence

Quality Reporting
for Seasonal Adjustment with JD+

Q2016 - Madrid

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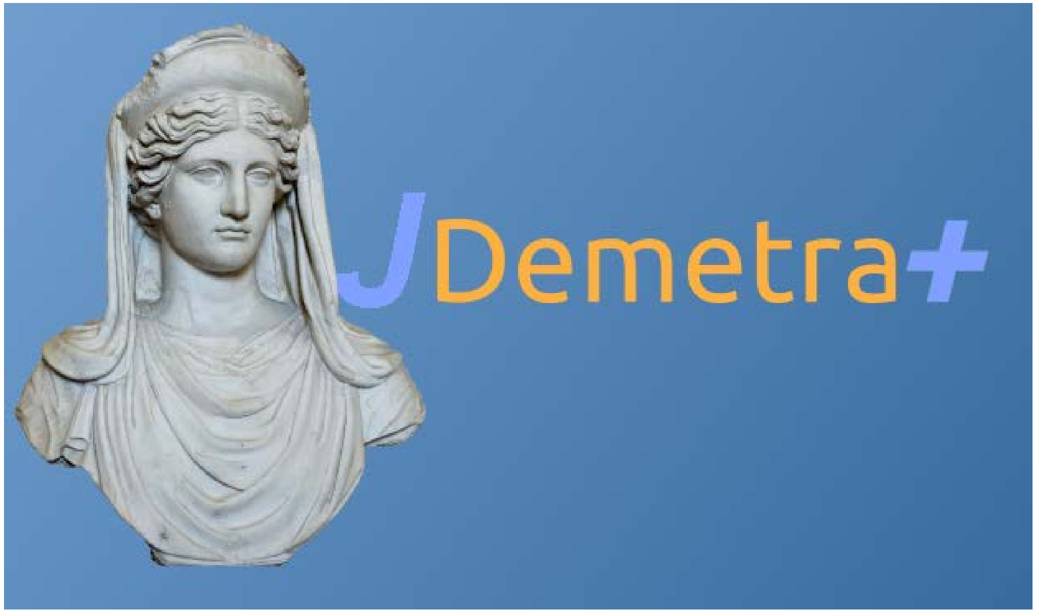
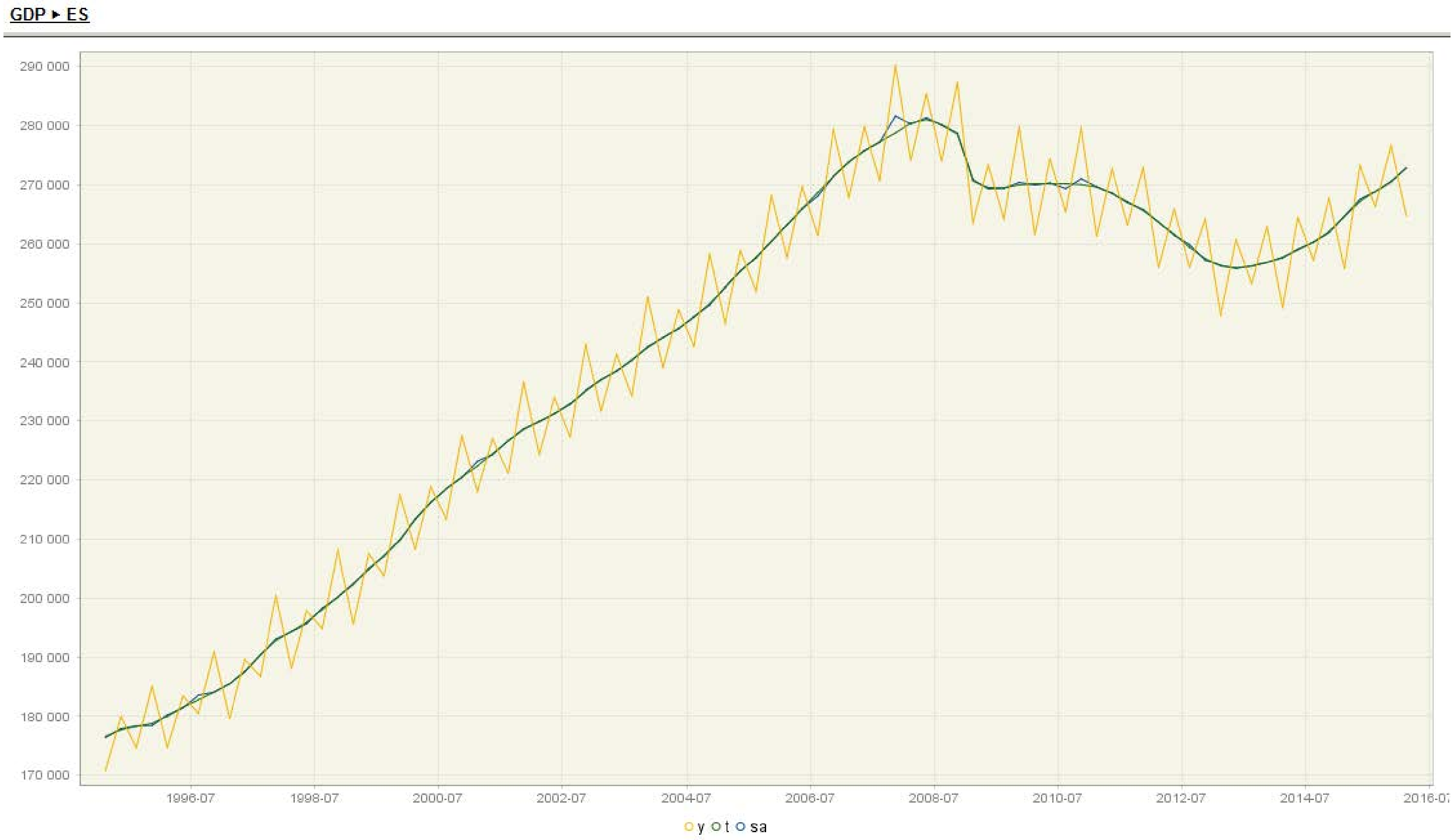


- The new European software for Seasonal Adjustment.
- Free and open source
- Implements the main SA methods and can incorporate others.

- Already used in production by many National Statistical Institutes and Central Banks.

SA makes a time series easier to read



Complex Process → Quality Statistics

Diagnostics

summary
Good

basic checks
definition: Good (0,000)
annual totals: Good (0,002)

visual spectral analysis
spectral seas peaks: Good (0,000)
spectral td peaks: Good (0,000)

regarima residuals
normality: Good (0,558)
independence: Good (0,745)
spectral td peaks: Good (0,626)
spectral seas peaks: Good (0,476)

out-of-sample
mean: Good (0,471)
mse: Good (0,571)

m-statistics
q: Good (0,232)
q-m2: Good (0,264)

residual seasonality
on sa: Good (0,783)
on sa (last 3 years): Good (0,695)
on irregular: Good (0,398)

- Often lots of series to adjust
- Numerous aspects to check
- (Too) many quality indicators

- A need to simplify or …. customize the output to user's needs.

Towards a Customized QR in JD+

- A dedicated plug-in to fulfill the various needs of the various users: producer, end-user, Eurostat, researcher etc.
- Many challenges:
  - Choosing the relevant statistical indicators
  - Allowing selective editing in production time
  - Use of standard output formats (SDMX)
  - Permitting customization (for the producer)

Example: the command & the delivery