In this paper, we introduce “Web Decomp” and “E-Decomp”. Both software are based on “R” or “S” and the core system is same. We developed first “Web decomp” which is web application using S or R. Then we developed E-Decomp which is Excel version of “Web Decomp”. It was easy to re-make the application because R has good abilities in their extension and portability. The both software are shown in my web site “http://www.ism.ac.jp/~sato/”. In Web Decomp and E-Decomp, users can easily apply various time series methods, for example, trend estimation, seasonal adjustment, AR fitting, ARMA fitting and so on.

The list of main methods is shown as followings. We note that all method are applied for univariate series.

a. Decompx --- The seasonal adjustment method by using a state space modeling which was developed by Kitagawa and Gersch(1984), “A smoothness priors --- state space modeling of time series with trend and seasonality, JASA, 79,386,378-389.

b. ARfit --- AR fitting by minimum AIC method

c. ARMAfit --- ARMA fitting. User needs to select an ARMA orders.

d. AutoCor --- Plot autocorrelations of the data.

e. Spectrum --- Plot power spectrum calculated from autocovariances of the data.

The program consists of a GUI part and a computational part. The GUI part is written by JAVA Script(for Web Decomp) or EXCEL-VBA(for E-Decomp). And the computational part is by R(or S) and the DLL which is called from R(or S). These two parts are linked by using CGI program(for Web Decomp) or “R-(D)COM Interface” (for E-Decomp) which was developed by Mr. Thomas Baier.