seasonal: R-Interface to X-13ARIMA-SEATS

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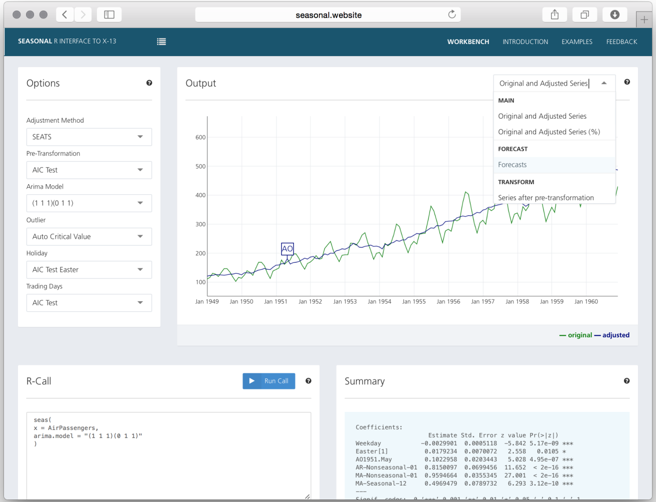
installation

`http://cran.r-project.org/web/packages/seasonal/vignettes/seas.pdf`

demo website: www.seasonal.website



properties of a good X-13 interface

- full featured
- easy to use
- R-like

passing spec.argument combinations to ...

```
seas(AirPassengers,
     transform.function = "log"
    )
```

combining with sensible defaults

```
seas(AirPassengers)
```

- Transformation selection (log / no log)
- Detection of trading day and Easter effects
- Outlier detection
- ARIMA model search
- SEATS adjustment

specific output

```
series(m, "history.trendestimates")
```

in action (1)

```r
library(seasonal)

# basic use
m <- seas(AirPassengers)
summary(m)

# some methods
final(m)
plot(m)
```

in action (2)

```
# invoke 'spec.argument' through the '...'
seas(AirPassengers, force.type = "denton")
seas(AirPassengers, x11 = "")

# static replication of 'm <- seas(AirPassengers)'
static(m)

# generic extractor function for X-13 series
series(m, "forecast.forecasts")
series(m, "history.trendestimates")
```

in action (3)

```
# user defined regressors
myseries <- genhol(cny, start = 0, end = 0,
                   center = "calendar")
summary(seas(imp,
             xreg = myseries,
             regression.aictest = "td",
             regression.usertype = "holiday"
             )
        )
# GUI
m1 <- inspect(m)
```

ressources

demo website and ressources

www.seasonal.website

stable version

http://cran.r-project.org/web/packages/seasonal

development version

https://github.com/christophsax/seasonal