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JDemetra+ as an innovative tool for seasonal adjustment

Topic 2 – Learning more from what we already know

Keywords: Seasonal adjustment

Introduction

JDemetra+ is a new open source tool for seasonal adjustment (SA) that has been developed by the National Bank of Belgium in cooperation with Eurostat and the BundesBank. It provides a set of reusable and extensible components, following a standard technology, compatible with the environment of most European statistical institutions. JDemetra+ is built around the concepts and the algorithms used in the two leading seasonal adjustment methods, i.e. TRAMO/SEATS and X-13ARIMA-SEATS. They have been reengineered, following an object-oriented approach that allows for easier handling, extensions and modifications. JDemetra+ is a set of open Java libraries that can be used to deal with time series related issues like the SA processing of large-scale data sets, other SA methods, temporal disaggregation, benchmarking, business cycle analysis etc. It can be also extended by external developers. These advantages, together with a user-friendly graphical interface, make JDemetra+ an innovative tool for seasonal adjustment. JDemetra+, version 2.0.0, has been officially released on February 2nd, 2015.