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Migration to JDemetra+

Topic 2 – Learning more from what we already know

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Introduction

JDemetra+ (JD+) has recently become the officially recommended tool for seasonal adjustment within the European Statistical System and the European System of Central Banks. As of today, several statistical authorities in Europe still work with software from the X-11 family by the U. S. Census Bureau, quite a few of them dreading a tedious migration process to JD+. “Migrating” literally means manually reproducing the entire set of previous seasonal adjustment specifications in the new framework, which is naturally prone to errors. Therefore the Deutsche Bundesbank has developed the SpecParser plugin for JD+, specifically designed to migrate already existing specification files (X-12-ARIMA compatible .spc- and .mta-(meta)-files) to JD+. The plugin automatically translates all relevant information (e.g. time series data, regression variables, specifications) from the X-12-ARIMA spc-files and constructs an analogous seasonal adjustment document in JD+.