Recent Developments in Seasonal Adjustment Software at the Census Bureau

Brian Monsell
Advances in Seasonal Adjustment Software at the U. S. Census Bureau

Abstract

In 2006, the United States Census Bureau will release two seasonal adjustment programs: Version 0.3 of the X-12-ARIMA program, and a beta release of the X-13A-S (X-13-ARIMA-SEATS) program, a seasonal adjustment package that optionally produces either model based seasonal adjustments from SEATS or X-11 seasonal adjustments. This program, developed in collaboration with the current developers of SEATS, allows users to generate X-11 and SEATS seasonal adjustments using the same interface, and compare these seasonal adjustments using a common set of diagnostics. This paper will demonstrate new features of these programs, including providing accessible output, utilizing updated modeling techniques and diagnostics for model-based seasonal adjustments. Further directions for this work will also be discussed, including XML output.