

Comparing Seasonally Adjusted Results Obtained with Demetra and J-Demetra+

Faiz Alshail*

Statistics Finland, Helsinki, Finland, faiz.alsuhail@stat.fi

Seasonal adjustment aims at identifying and estimating the seasonal pattern of a time series. Statistics Finland uses a software tool called Demetra (version 2.2) and a model-based method called Tramo/Seats to produce seasonally adjusted figures. Recently a new seasonal adjustment tool, J-Demetra+, has been released. This tool also allows the user to do seasonal adjustment with Tramo/Seats. This paper makes a comparison of J-Demetra+ and Demetra. We put emphasis on the comparison of results obtained by these two tools and using them in day-to-day production. The findings are illustrated by using empirical time series by Statistics Finland. We also discuss practical implications of replacing Demetra by J-Demetra+ in the daily production system.

Key Words: Tramo/Seats, software