

Demetra: a user-friendly interface for seasonal adjustment

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EUROSTAT is currently supporting the development of the seasonal adjustment software DEMETRA. This software embodies both X12 (U.S. Bureau of the Census) and TRAMO-SEATS (Gomez and Maravall, 1996; downloadable at www.bde.es) and provides users with a friendly interface to these two programs. It is developed first for EUROSTAT internal needs, but it will be made available to the public on request.

DEMETRA is aimed at covering all the main tasks of statistical production in official institutes. Its main functions are seasonal adjustment and trend extraction in large-scale and in detailed analysis. The large-scale facility is designed to allow the fully automatic treatment of sets of thousands of series, while input/output direct access to databases like Fame are offered together with the possibility of storing information on the statistical treatment.

The main computations include all the possibilities of X12 and TRAMO-SEATS: pre-adjustment by outlier removing and calendar effect corrections, automatic model identification, forecasts, seasonal adjustment and trend estimation, diagnostic checking and analysis of decomposition accuracy. Besides the fully menu-driven package which masks the syntax of X12 and of TRAMO-SEATS, some assistance including fully automatic treatment of problematic series will be provided to the users. Graphs and tables facilitate the reading of the outputs, the comparison between several results corresponding to different options, and also the comparison between X12 and TRAMO-SEATS in practical cases.

A beta version is planned for December 1999. The software host environment is Windows NT.