

Package: rjd3report (via r-universe)

October 25, 2024

Type Package

Title Quality Assessment and Reporting for Seasonal Adjustment

Version 0.1.2

Description Add-in to the 'RJDemetra' package on seasonal adjustments.

It allows to produce quality assessments outputs (such as dashboards).

License EUPL

SystemRequirements Java (>= 17)

Depends R (>= 3.1.1)

Imports plotrix, rjd3toolkit (>= 3.2.4), rjd3x13 (>= 3.2.3), rjd3tramosseats (>= 3.2.3), ggdemetra3, utils, graphics, stats

Remotes github::rjdverse/rjd3toolkit, github::rjdverse/rjd3x13, github::rjdverse/rjd3tramosseats, github::rjdverse/ggdemetra3

Encoding UTF-8

URL <https://github.com/AQLT/rjd3report>

Roxygen list(markdown = TRUE)

RoxygenNote 7.3.2

Repository <https://aqlt.r-universe.dev>

RemoteUrl <https://github.com/AQLT/rjd3report>

RemoteRef HEAD

RemoteSha cc5a3b9c756442ac31d85aa503ecfe7d7b7cf523

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`plot.simple_dashboard` *Plot a simple seasonal adjustment dashboard*

Description

Function to plot a simple dashboard of a seasonal adjustment model.

Usage

```
## S3 method for class 'simple_dashboard'
plot(
  x,
  main = "Simple Dashboard with outliers",
  subtitle = NULL,
  color_series = c(y = "#F0B400", t = "#1E6C0B", sa = "#155692"),
  reference_date = TRUE,
  ...
)
```

Arguments

<code>x</code>	A <code>simple_dashboard</code> object.
<code>main</code>	Main title.
<code>subtitle</code>	Subtitle.
<code>color_series</code>	Color of the raw time series, the trend and the seasonally adjusted component.
<code>reference_date</code>	Boolean indicating if the reference date should be printed.
<code>...</code>	Other unused parameters.

See Also

[simple_dashboard](#).

Examples

```
data <- window(rjd3toolkit::ABS$X0.2.09.10.M, start = 2003)
sa_model <- rjd3x13::x13(data)
dashboard_data <- simple_dashboard(sa_model)
plot(dashboard_data, main = "Simple dashboard")
dashboard_data2 <- simple_dashboard2(sa_model)
plot(dashboard_data2, main = "Simple dashboard with outliers")
```

sarima_orders	<i>Get SARIMA Orders</i>
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Description

`sarima_orders()` returns the SARIMA orders as a list while `sarima_orders_ch()` returns a string.

Usage

```
sarima_orders(x, ...)  
sarima_orders_ch(x, ...)
```

Arguments

x	The model.
...	Other unused parameters.

Examples

```
y <- rjd3toolkit::ABS$X0.2.09.10.M  
mod <- rjd3toolkit::sarima_estimate(y, order = c(0,1,1), seasonal = c(0,1,1))  
sarima_orders(mod)  
sarima_orders_ch(mod)  
mod_x13 <- rjd3x13::x13(y)  
sarima_orders_ch(mod_x13)
```

simple_dashboard	<i>Compute data for a simple seasonal adjustment</i>
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Description

Functions to compute the data to produce a simple seasonal adjustment dashboard. `simple_dashboard2()` is a slightly variation of `simple_dashboard()` with smaller description text to include a table with last outliers.

Usage

```
simple_dashboard(  
  x,  
  context = NULL,  
  digits = 2,  
  scale_var_decomp = FALSE,  
  remove_others_contrib = FALSE,  
  add_obs_to_forecast = TRUE
```

```
)
simple_dashboard2(
  x,
  context = NULL,
  digits = 2,
  scale_var_decomp = FALSE,
  remove_others_contrib = FALSE,
  digits_outliers = digits,
  columns_outliers = c("Estimate", "T-stat"),
  n_last_outliers = 4,
  order_outliers = c("AO", "LS", "TC", "SO"),
  add_obs_to_forecast = TRUE
)
```

Arguments

x A seasonal adjustment model.

context Context used to estimate the model.

digits Number of digits used in the tables.

scale_var_decomp boolean indicating if the variance decomposition table should be rescaled to 100.

remove_others_contrib boolean indication if the "Others" contribution (i.e.: the pre-adjustment contribution) should be removed from the variance decomposition table.

add_obs_to_forecast Boolean indicating if the last observed values should be added to the forecast table (for the plot).

digits_outliers number of digits used in the table of outliers.

columns_outliers informations about outliers that should be printed in the summary table. Can be either a vector of characters among c("Estimate", "Std. Error", "T-stat", "Pr(>|t|)"); or an vector of integer: 1 corresponding to the estimate coefficient ("Estimate"), 2 corresponding to the standard deviation error ("Std. Error"), 3 corresponding to the t-statistic ("T-stat") or 4 corresponding to the p-value ("Pr(>|t|)"). By default only the estimate coefficients and the t-statistics are printed (columns_outliers = c("Estimate", "T-stat")).

n_last_outliers number of last outliers to be printed (by default n_last_outliers = 4).

order_outliers order of the outliers in case of several outliers at the same date.

Examples

```
data <- window(rjd3toolkit::ABS$X0.2.09.10.M, start = 2003)
sa_model <- rjd3x13::x13(data)
dashboard_data <- simple_dashboard(sa_model)
```

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```
plot(dashboard_data, main = "Simple dashboard")
dashboard_data2 <- simple_dashboard2(sa_model)
plot(dashboard_data2, main = "Simple dashboard with outliers")
```

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