X-11.2 SUPPLEMENT
NAMELIST VARIABLES FOR X-11.2 AND X-11Q.2

by Brian C. Monsell
Statistical Research Division
Bureau of the Census
Washington, DC 20233

For the user's convenience, this document summarizes the contents of Tables A, B, C, I, and J of "Supplement to Census Technical Paper No. 15 The Uses and Features of X-11.2 and X-11Q.2". These are the tables which describe the namelist variables used in X-11.2 and X-11Q.2, their defaults and their possible settings. For more detailed information, the original tables should be consulted.

SPECIFICATIONS FOR NLX11 : X-11.2 MAIN NAMELIST

VARIABLE NAME	VARIABLE TYPE	DEFAULT	DESCRIPTION
FMT	CHARACTER*30	'1'	Input Format Control.

'1' = Year and series identifier on right, data in 6-digit fields : (12F6.0,I2,A6).
'2' = Year and series identifier on right (two cards per year for monthly series), data in 12-digit fields : (6F12.0,/,6F12.0,I2,A6).
Else, user-supplied FORTRAN format describing the data areas only.

SER	CHARACTER*6	' '	Series Identifier

INDEC	INTEGER	0	Number of Decimals on Input Data.

This option can be used to modify input formats '1' and '2' above. Admissible values are from 0 to 5, inclusive.

BEGOB	INTEGER	1	Period in which the series starts.

Admissible values are from 1 to 12, inclusive.

BEGYR	INTEGER	0	Last two digit of the year in which the series starts.

LSTOB	INTEGER	12	Period in which the series ends.

Admissible values are from 1 to 12, inclusive.

LSTYR	INTEGER	0	Last two digits of the year in which the series ends.

REWIND	CHARACTER*1	'Y'	Rewind Input Data File.

'Y' = Rewind data file before reading in data.
'N' = Don't rewind data file before reading in data.

ADDMUL	CHARACTER*1	'M'	Type of Adjustment.

'M' = Multiplicative seasonal adjustment
'A' = Additive seasonal adjustment

OUTDEC	INTEGER	0	Number of Decimals on Output Tables.

Admissible values are 0 to 3, inclusive.

SPECIFICATIONS FOR NLX11 (CONTINUED)

VARIABLE NAME	VARIABLE TYPE	DEFAULT	DESCRIPTION
SEAADJ	CHARACTER*1	'Y'	Type of Program.

'Y' = Seasonal adjustment run.
'N' = Summary measures run.

PRTOUT	CHARACTER*1	'D'	Type of Printout.

'D' = Standard printout.
'S' = Short printout.
'L' = Long printout.
'F' = Full printout.

CHART	CHARACTER*1	'N'	Charts.

'N' = No charts.
'S' = Produce charts of the original series, the final seasonally adjusted series, and the original series compared with the seasonally adjusted data as well as spectral plots of the differenced final seasonally adjusted data, the final irregular, and the modified irregular.
'A' = In addition to the charts produced with option 'S', produce charts of the final unmodified SI ratios, the final seasonal factors, and the final irregular series.

ASCIBM	CHARACTER*1	'Y'	Character Type Used in Charts.

'N' = Use the regular ASCII character set to produce these charts.
'Y' = Use the extended IBM ASCII character set to produce these charts.

SIGLIM(1), SIGLIM(2)	REAL	1.5,2.5	Lower and Upper Sigma Limit for Graduating Extreme Values

Irregulars will be assigned full weight within SIGLIM(1) and zero weight outside SIGLIM(2). SIGLIM(1) and SIGLIM(2) should be greater than zero, with SIGLIM(1) less than or equal to SIGLIM(2).

SSPAN	CHARACTER*1	'N'	Sliding Spans Analysis.

'N' = Do not perform sliding spans analysis.
'A' = Perform sliding spans analysis, print all tables.
'S' = Perform sliding spans analysis, print selected tables.

SSYEAR	INTEGER	0	Last two digits of the year in which sliding spans comparisons are to start.

If SSYEAR=0, first year of comparisons will begin with the first observation of the second span.

SMA(1)	CHARACTER*1	'D'	Seasonal Moving Averages for January.

'D' = Select a 3 X 3 for the first seasonal estimate in each iteration and a 3 X 5 for the final estimate for January.
'1' = Select a 3 term moving average for January.
'3' = Select a 3 X 3 moving average for January.
'5' = Select a 3 X 5 moving average for January.
'9' = Select a 3 X 9 moving average for January.
'S' = Select a stable seasonal (average of all values for the period) for January.

SPECIFICATIONS FOR NLX11 (CONTINUED)

VARIABLE NAME	VARIABLE TYPE	DEFAULT	DESCRIPTION
SMA(2)- SMA(12)	CHARACTER*1	' '	Seasonal Moving Averages for Other Months.

' ' = Use same seasonal moving average that was used in January.
'D' = Select a 3 X 3 for the first seasonal estimate in each iteration and a 3 X 5 for the final estimate.
'1' = Select a 3 term moving average.
'3' = Select a 3 X 3 moving average.
'5' = Select a 3 X 5 moving average.
'9' = Select a 3 X 9 moving average.
'S' = Select a stable seasonal (average of all values for the period).

TREND	CHARACTER*2	'PS'	Moving Average for Variable Trend-cycle Routine.

'PS' = Program automatically selects an appropriate moving average from those listed.
'09' = Select a 9-term Henderson moving average.
'13' = Select a 13-term Henderson moving average.
'23' = Select a 23-term Henderson moving average.

NUMTBL	INTEGER	0	Number of X-11.2 tables to be stored separately by this X-11.2 run.

RESET	CHARACTER*1	'Y'	Reset Namelist Variables.

'Y' = Reset all variables in all namelists to default values.
'N' = Retain previous values of variables in namelists.

PROMPT	CHARACTER*1	'N'	Produce Namelist Prompt.

'Y' = Produces prompt after namelist input has been read in demand mode. Allows the user to change previously entered namelist input.
'N' = No prompt will be given after namelist input.

STOP	CHARACTER*1	'N'	

'Y' = Stop execution of X-11.2
'N' = Continue execution of X-11.2

SPECIFICATIONS FOR NLXOP : X-11.2 OPTIONS NAMELIST

VARIABLE NAME	VARIABLE TYPE	DEFAULT	DESCRIPTION
TD	CHARACTER*1	'N'	Trading Day Adjustment.

'N' = Trading day adjustment will not be computed.
'D' = Trading day factors will be computed and displayed, but will not be applied to the series.
'A' = Trading day factors will be computed and applied to the series.
'F' = Trading day factors will be computed, but will be applied to the series only if they explain signficant variation on the basis of the F-test.

| YRCOMP | INTEGER | 0 | Starting Date for Computing Trading Day Regression. |

Estimates of the trading day weights are derived using only the part of the series beginning in January of YRCOMP as input to the adjustment. If YRCOMP = 0, the entire series is used in trading day adjustment. YRCOMP should not be negative.

| YRAPP | INTEGER | 0 | Starting Date for Applying Trading Day Regression. |

The starting date determined by this variable is independent of the starting date mentioned in YRCOMP. The trading day adjustment is applied only to the part of the series beginning with January of YRAPP. If YRAPP = 0, apply trading day adjustment estimates to entire series. YRAPP should not be negative.

| TDSIG | REAL | 2.5 | Sigma Limit for Excluding Extreme Values for Trading Day Regression. |

In estimating trading day variation from the data, irregular values more than a designated number of standard deviations from 1.0 (multiplicative) or 0.0 (additive) are excluded from the calculations as extreme.

| LOM | CHARACTER*1 | 'N' | Length-of-month Allowance. |

'N' = Adjust the series for length of month before trading day effects are estimated.
'Y' = Include length-of-month variation in the trading day factors rather than in the seasonal factors.

PTDWT(1)	REAL	0.0	Prior weight for Monday.
PTDWT(2)	REAL	0.0	Prior weight for Tuesday.
PTDWT(3)	REAL	0.0	Prior weight for Wednesday.
PTDWT(4)	REAL	0.0	Prior weight for Thursday.
PTDWT(5)	REAL	0.0	Prior weight for Friday.
PTDWT(6)	REAL	0.0	Prior weight for Saturday.
PTDWT(7)	REAL	0.0	Prior weight for Sunday.

SPECIFICATIONS FOR NLXOP (CONTINUED)

VARIABLE NAME	VARIABLE TYPE	DEFAULT	DESCRIPTION

HOLDAY   CHARACTER*1   'N'   Holiday Adjustment.
  'N' = No holiday adjustment will be performed.
  'E' = Holiday adjustment will be performed for Easter only.
  'A' = Holiday adjustment will be performed for Easter, Labor Day, and Thanksgiving.
  'F' = Holiday adjustment will be performed for Easter. Holiday adjustment factors
       will be applied for Labor Day and Thanksgiving only if they explain
       significant variation according to their respective F-tests.

PRFMT   CHARACTER*30   'N'   Format for Prior Adjustment Factors.
  'N' = No prior adjustment factors used in this run.
  '1' = Year and prior adjustment identifier on right, data in 6-digit fields :
       (12F6.0,I2,A6).
  '2' = Year and prior adjustment identifier on right (two records per year for
       monthly series), data in 12-digit fields : (6F12.0,/,6F12.0,I2,A6).
  Else, user-supplied FORTRAN format describing the time series data areas only.

PRSER   CHARACTER*6   '   '   Prior Adjustment Identifier.

PRDEC   INTEGER   3   Number of Decimals on Prior Monthly Adjustment
                          Factors.
  This option can be used to modify input formats '1' and '2' above. Admissible values
  for PFDEC are between 0 and 5, inclusive.

STOP   CHARACTER*1   'N'
  'Y' = Stop execution of X-11.2
  'N' = Continue execution of X-11.2

SPECIFICATIONS FOR NLTBL : X-11.2 TABLE STORAGE NAMELIST

VARIABLE NAME	VARIABLE TYPE	DEFAULT	DESCRIPTION
NUMTBL	INTEGER	0	Number of X-11.2 tables to be stored separately by this X-11.2 run.

The user can choose up to ten tables, which are then written to separate (ASCII) files.

TBL(1)- TBL(10)	CHARACTER*3	' '	Name of tables to be stored.

TBLFMT	CHARACTER*40	' '	Table Output Format.

' ' = Format the same as for data input (see FMT in NLX11 namelist).
'1' = Year and identifier on right, data in 6-digit fields : (12F6.0,I2,A6).
'2' = Year and identifier on right (two records per year for monthly series), data in 12-digit fields : (6F12.0,/,6F12.0,I2,A6).
Else, user-supplied FORTRAN format describing the time series data areas only.

TBLDEC	INTEGER	0	Number of Decimals to be Used in Table Storage Formats.

This option can be used to modify input formats '1' and '2' above. Admissible values for TBLDEC are from 0 to 5, inclusive.

DRIVE	CHARACTER*40	' '	Specifies on which drive the files generated by X-11.2 will be stored.

FORCST	CHARACTER*1	'N'	Storage of Factor-Forecasts.

'N' = Do not append factor-forecasts to the seasonal, trading day, holiday, or combined adjustment factors when storage of these series is requested.
'Y' = Append factor-forecasts to the seasonal, trading day, holiday, or combined adjustment factors when storage of these series is requested.

OVERIT	CHARACTER*1	'Y'	Overwrite Existing File.

'Y' = If the output file specified for the run already exists, the program will overwrite the contents of the existing file.
'N' = If the output file specified for the run already exists, the existing file will be preserved and the program will attempt to create a new file for the table.
'A' = If the output file specified for the run already exists, the table will be appended to the existing file.
'O' = Store all tables in a file named X11SS.TBL. If X11SS.TBL exists, overwrite the contents of the existing file.

TRESET	CHARACTER*1	' '	Reset NLTBL Namelist Variables.

' ' = Set TRESET to be the same as RESET of NLX11 namelist.
'Y' = Reset all variables in the NLTBL namelist to default values.
'N' = Retain previous values of variables in the NLTBL namelist.

STOP	CHARACTER*1	'N'	

'Y' = Stop execution of X-11.2
'N' = Continue execution of X-11.2

SPECIFICATIONS FOR NLX11Q : X-11Q.2 MAIN NAMELIST

VARIABLE NAME	VARIABLE TYPE	DEFAULT	DESCRIPTION

FMT   CHARACTER*30   '1'   Input Format Control.
'1' = Year and series identifier on right, data in 18-digit fields :
    (4F18.0,I2,A6).
'2' = Year and series identifier on right, data in 12-digit fields :
    (4F12.0,24X,I2,A6).
Else, User supplied FORTRAN format describing the data areas only.

SER   CHARACTER*6   '   ' Series Identifier

INDEC   INTEGER   0   Number of Decimals on Input Data.
This option can be used to modify input formats '1' and '2' above. Admissible values for INDEC are from 0 to 5, inclusive.

BEGOB   INTEGER   1   The period in which the series starts.
Admissible values are from 1 to 4, inclusive.

BEGYR   INTEGER   0   Last two digit of the year in which the series starts.

LSTOB   INTEGER   4   The period in which the series ends.
Admissible values are from 1 to 4, inclusive.

LSTYR   INTEGER   0   Last two digits of the year in which the series ends.

REWIND   CHARACTER*1   'Y'   Rewind Input Data File.
'Y' = Rewind data file before reading in data.
'N' = Don't rewind data file before reading in data.

ADDMUL   CHARACTER*1   'M'   Type of Adjustment.
'M' = Multiplicative seasonal adjustment
'A' = Additive seasonal adjustment

SEAADJ   CHARACTER*1   'Y'   Type of Program.
'Y' = Seasonal adjustment run.
'N' = Summary measures run.

PRTOUT   CHARACTER*1   'D'   Type of Printout.
'D' = Standard printout.
'S' = Short printout.
'L' = Long printout.
'F' = Full printout.

SIGLIM(1), REAL   1.5,2.5   Lower and Upper Sigma Limit for Graduating
SIGLIM(2)   Extreme Values
Irregulars will be assigned full weight within SIGLIM(1) and zero weight outside SIGLIM(2). SIGLIM(1) and SIGLIM(2) should be greater than zero, with SIGLIM(1) less than or equal to SIGLIM(2).

SPECIFICATIONS FOR NLX11Q (CONTINUED)

VARIABLE NAME	VARIABLE TYPE	DEFAULT	DESCRIPTION

OUTDEC   INTEGER   0   Number of Decimals on Output Tables.
   Admissible values for OUTDEC are from 0 to 3, inclusive.

CHART   CHARACTER*1   'N'   Charts.
   'N' = No charts.
   'S' = Produce charts of the original series, the final seasonally adjusted series,
         and the original series compared with the seasonally adjusted data.
   'A' = In addition to the charts produced with option 'S', produce charts of the
         final unmodified SI ratios, the final seasonal factors, and the final
         irregular series.

ASCIBM   CHARACTER*1   'Y'   Character Type Used in Charts.
   'N' = Use the regular ASCII character set to produce these charts.
   'Y' = Use the extended IBM ASCII character set to produce these charts.

SSPAN   CHARACTER*1   'N'   Sliding Spans Analysis.
   'N' = Do not perform sliding spans analysis.
   'A' = Perform sliding spans analysis, print all tables.
   'S' = Perform sliding spans analysis, print selected tables.

SSYEAR   INTEGER   0   Last two digits of the year in which sliding
                                           spans comparisons are to start.
   If SSYEAR=0, first year of comparisons will begin with the first observation of the
   second span.

NUMTBL   INTEGER   0   Number of X-11Q.2 tables to be stored separately
                                           by this X-11Q.2 run.

SMA(1)   CHARACTER*1   'D'   Seasonal Moving Averages for the First Quarter.
   'D' = Select a 3 X 3 for the first seasonal estimate in each iteration and a 3 X 5
         for the final estimate for the first quarter.
   '1' = Select a 3 term moving average for the first quarter.
   '3' = Select a 3 X 3 moving average for the first quarter.
   '5' = Select a 3 X 5 moving average for the first quarter.
   '9' = Select a 3 X 9 moving average for the first quarter.
   'S' = Select a stable seasonal (average of all values for the period) for the first
         quarter.

SMA(2)-   CHARACTER*1   ' '   Seasonal Moving Averages for Other Quarters.
SMA(4)
   ' ' = Use same seasonal moving average that was used in the first quarter.
   'D' = Select a 3 X 3 for the first seasonal estimate in each iteration and a 3 X 5
         for the final estimate.
   '1' = Select a 3 term moving average.
   '3' = Select a 3 X 3 moving average.
   '5' = Select a 3 X 5 moving average.
   '9' = Select a 3 X 9 moving average.
   'S' = Select a stable seasonal (average of all values for the period).

SPECIFICATIONS FOR NLX11Q (CONTINUED)

VARIABLE NAME	VARIABLE TYPE	DEFAULT	DESCRIPTION
TREND	CHARACTER*1	'PS'	Moving Average for Variable Trend-cycle Routine.

'S' = Program automatically selects an appropriate moving average from those listed.
'5' = Select a 5-term Henderson moving average.
'7' = Select a 7-term Henderson moving average.

RESET	CHARACTER*1	'Y'	Reset Namelist Variables.

'Y' = Reset all variables in all namelists to default values.
'N' = Retain previous values of variables in namelists.

PROMPT	CHARACTER*1	'N'	Produce Namelist Prompt.

(Note : this option only works in demand mode)
'Y' = Produces prompt after namelist input has been read in demand mode. Allows the user to change previously entered namelist input.
'N' = No prompt will be given after namelist input.

STOP	CHARACTER*1	'N'	

'Y' = Stop execution of X-11Q.2
'N' = Continue execution of X-11Q.2

SPECIFICATIONS FOR NLTBLQ : X-11Q.2 TABLE STORAGE NAMELIST

VARIABLE NAME	VARIABLE TYPE	DEFAULT	DESCRIPTION
NUMTBL	INTEGER	0	Number of X-11Q.2 tables to be stored separately by this X-11Q.2 run.

The user can choose up to ten tables, which are then written to separate (ASCII) files.

TBL(1)- TBL(10)	CHARACTER*3	' '	Name of tables to be stored.

TBLFMT	CHARACTER*40	' '	Table Output Format.

' ' = Format the same as for data input (see FMT in NLX11Q namelist).
'1' = Year and identifier on right, data in 18-digit fields : (4F18.0,I2,A6).
'2' = Year and identifier on right, data in 12-digit fields : (4F12.0,24X,I2,A6).
Else, User supplied FORTRAN format describing the time series data areas only.

TBLDEC	INTEGER	0	Number of Decimals to be Used in Table Storage Formats.

This option can be used to modify input formats '1' and '2' above. Admissible values for TBLDEC are from 0 to 5, inclusive.

DRIVE	CHARACTER*40	' '	Specifies on which drive the files generated by X-11Q.2 will be stored.

FORCST	CHARACTER*1	'N'	Storage of Factor Forecasts.

'N' = Do not append factor forecasts to the seasonal factors when storage of these tables is requested.
'Y' = Append factor forecasts to the seasonal factors when storage of these tables is requested.

OVERIT	CHARACTER*1	'Y'	Overwrite Existing File.

'Y' = If the output file selected by the program already exists, overwrite the contents of the existing file.
'N' = If the output file selected by the program already exists, the contents of the existing file will be preserved and an attempt will be made to create a new file for the table.
'A' = If the output file selected by the program already exists, the contents of the table will be appended to the end of the existing file.
'0' = Store all tables in a file named X11Q2.TBL. If X11Q2.TBL exists, overwrite the contents of the existing file.

TRESET	CHARACTER*1	' '	Reset NLTBLQ Namelist Variables.

' ' = Set TRESET to be the same as RESET of NLX11Q namelist.
'Y' = Reset all variables in the NLTBLQ namelist to default values.
'N' = Retain previous values of variables in the NLTBLQ namelist.

STOP	CHARACTER*1	'N'	

'Y' = Stop execution of X-11Q.2
'N' = Continue execution of X-11Q.2