SAS/ETS® 14.1 User’s Guide
The X12 Procedure
Chapter 44
The X12 Procedure

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Overview: X12 Procedure

The X12 procedure is an adaptation of the US Bureau of the Census X-12-ARIMA seasonal adjustment program (US Bureau of the Census 2010). The X-12-ARIMA program was developed by the Time Series Staff of the Statistical Research Division, US Census Bureau. The X-12-ARIMA seasonal adjustment program contains components developed from Statistics Canada’s X-11-ARIMA program. The X-12-ARIMA automatic modeling method is based on the work of Gómez and Maravall (1997a, b).

The Time Series Staff of the Statistical Research Division, US Census Bureau, has recently developed a new program, X-13ARIMA-SEATS (US Bureau of the Census 2013). This program incorporates the X-12-ARIMA functionality along with the SEATS functionality that was developed by Gómez and Maravall (1997a, b). The X12 procedure includes improvements on X-12-ARIMA methods that are incorporated into the X-13ARIMA-SEATS program.

Because the US Census Bureau has focused its new development on the X-13ARIMA-SEATS program, a new X13 procedure has been developed to incorporate the X-13ARIMA-SEATS method.

NOTE: The functionality previously available in the X12 procedure is included in the new X13 procedure. You can specify either of the following with the same results:

    proc x12 ... 

    proc x13 ... 

For documentation of the PROC X12 syntax and a description of its details, see Chapter 45, “The X13 Procedure.”

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