Hamilton Filter Add-in

This Add-in implements the Hamilton Filter as described in [this](#) paper and summarized in a blog post by the author [here](#).

To summarise, the filter is a method of decomposing a time series into it's trend and cyclical components by performing a series of regressions with lags of the series to create a forecast which is the trend component. This is then subtracted from the actual data for the cyclical component.

To run the Hamilton Filter open a series object and go to Proc-> Add-Ins -> Hamilton Filter.

This will the create two series, (Variable Name)_HCycle and (Variable Name)_HTrend, with the Hamilton Filter cycle and trend outputs.