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# Statistical methods and tools for time series, seasonal adjustment, and statistical disclosure control



## Workshop on Time Series Analysis and Statistical Disclosure Control Methods for Official Statistics

### DRAFT PROGRAM

December 14-15, 2023 – OECD, Boulogne (Paris), France

#### Thursday 14 December 2023

**08h15-09h00 Registration**

**09h00-09h30 Opening session**

Annabelle Mourougane (OECD), Corinne Prost (INSEE), Carola Carstens (Eurostat),  
Antoaneta Ilkova (STACE)

*Statistical Methods and Tools Center of Excellence: Report of activities*  
Peter-Paul de Wolf, Dominique Ladiray (STACE)

**09h30-10h45 Session 1: High Frequency Data**

Chairperson: Karsten Webel (BundesBank)

*Seasonal Adjustment Methods for Daily Time Series: A Comparison by a Monte  
Carlo Experiment*

Ángel Cuevas, Enrique M. Quilis (Research and Statistics Department Tax  
Agency - Spain)

*Real-time and Multi-Frequency Seasonal Adjustment: Traditional vs Alternative  
Data*

Sebastien Daniel, Vincent Haller, Benoit Bellone (QuantCube Technology -  
France)

*JDemetra+ 3.0: New (R) tools for (high frequency) time series analysis*  
Anna Smyk (Insee - France)

**10h45-11h00 Coffee break**

**11h00-12h15 Session 2: Nowcasting**

Chairperson: Gian Luigi Mazzi (Independent Expert)

*Nowcasting TiVA indicators*  
Knutson et al (OECD)

*Nowcasting with Deep learning methods*  
Pim Ouwehand (Statistics Netherlands)

**12h15-13h30 Lunch break**

**13h30-14h30 Session 3: New tools for Seasonal Adjustment 1**

Chairperson: Jean Palate (NBB)

*Persephone - New Prospects*

Angelika Meraner, Manveer Mangat, Gregor De Cillia, Alexander Kowarik, Markus Fröhlich (Statistics Austria)

*A Python-based platform for seasonal adjustment of economic time series*

Sara Alaoui, William Bell, Demetra Lytras, Anup Mathur, Kathleen McDonald-Johnson, Tucker McElroy, Lijing Sun (US Census Bureau - USA)

**14h30-15h45 Session 4: Seasonal Adjustment in Practice**

Chairperson:

*Seasonal adjustment and extreme weather correction: the case of quarterly greenhouse gas emissions*

Roberto Astolfi, Achille Pegoue (OECD, IMF)

*Seasonal adjustment of CPIs during the COVID-19 pandemic and beyond, main insights from NSO experience*

Arend et al (OECD)

*The Effects of Different Temporary Change Decay Rates in U.S. Monthly Retail Sales Time Series*

Eric Valentine (US Census Bureau - USA)

**15h45-16h00 Coffee break**

**16h00-17h00 Session 5: Playing with Dimensions**

Chairperson:

*Disaggregating UK annual Gross Value Added (GVA) to lower levels of geography.*

Andrea Lacey (ONS - UK)

*Mitigating residual seasonality while preserving accounting relations in hierarchical time series*

Tucker McElroy (US Census Bureau - USA)

## Friday 15 December 2023

### 08h30-09h45 **Session 6: Statistical Disclosure Control 1**

Chairperson: Sarah Giessing (Destatis)

*Using the cell key method for protection of grids at Statistics Slovenia*  
Manca Golmajer (Statistics Slovenia)

*Problems and challenges concerning the protection of microdata from censuses and other surveys.*

Andrzej Młodak and Kamil Wilak (Statistics Poland, Calisia University and Poznań University of Economics and Business - Poland)

*Disclosure control of Census data by swapping grid-cell identifiers*  
Steinn Kári Steinsson, Ómar Harðarson, Violeta Calian (Statistics Iceland)

### 09h45-10h45 **Session 7: New tools for Seasonal Adjustment 2**

Chairperson: Anna Smyk (INSEE)

*Introducing the potential of rjd3sts, the R tool from JDemetra+ dedicated to State Space models, with some case studies.*

Corentin Lemasson (National Bank of Belgium)

*R-package tvCoef, implementing time-varying coefficients models has never been so easy.*

Alain Quartier-la-Tente (Insee - France)

### 10h45-11h00 **Coffee break**

### 11h00-12h00 **Session 8: Business cycle analysis**

Chairperson: Roberto Astolfi (OECD)

*Predicting trend and cycle estimates: a local projection approach*

F. Ravazzolo, S. Grassi, G.L. Mazzi, R. Ruggeri-Cannata, P. Ronkoski and F. Biscossi (Eurostat)

*Choosing the best model for euroarea turning points detection by means of a large-scale simulation exercise.*

M. Billio, L. Carati, G.L. Mazzi, R. Ruggeri-Cannata, P. Ronkoski and H. Vlachou (Eurostat)

### 12h00-13h15 **Lunch break**

### 13h15-14h30 **Session 9: Statistical Disclosure Control 2**

Chairperson: Peter-Paul de Wolf (CBS)

*A way to deal with protecting 5-dimensions tables with a suppressive method and a modular approach with Tau-Argus*

Julien Jamme (Insee - France)

*Modelling Computation as a Service for SDC, remote secondary confidentiality*  
Aleksandra Bujnowska, Frank Espelage, Marco Stocchi (Eurostat)

*A Stochastic Filtering Mechanism for Achieving Privacy-Utility Balance in Time Series*

Gaurab Hore, Anindya Roy and Tucker McElroy (University of Maryland Baltimore County, U.S. Census Bureau - USA)

**14h30-15h45    Session 10: A Bit of Modeling**

Chairperson: Dominique Ladiray (Independent Expert)

*Seasonal Adjustment to Facilitate Forecasting: Empirical Results*

William Bell (U.S. Census Bureau) and Ekaterina Sotiris (Weber Shandwick)

*The Time Series Exhaustive Automatic Modeling (TEAM) Project*

Félix Aparicio, María Novás, Carlos Sáez, Luis Sanguiao, Teresa Vázquez, José Fernando Arranz (INE - Spain)

*No time to die: A time series approach to expected mortality.*

Matthew Whipple (ONS - UK)

**15h45-16h00    Closing session**

Annabelle Mourougane (OECD), Eurostat, Antoaneta Ilkova (STACE)