Statistical methods and tools for time series and seasonal adjustment

Workshop on Time Series Analysis for Official Statistics

Draft Agenda

5th and 6th December 2024
OECD Conference Centre - La Muette, Paris - France
Room CC10 and via Zoom

Thursday, 5th December 2024

09:30-10:00	**Opening** OECD, INSEE
10:00-11:15	**Session 1: Seasonal adjustment: Improving methods** Chair: Karsten Webel (Deutsche Bundesbank) *Model-based seasonal adjustment of high-frequency series* Jean Palate (National Bank of Belgium, NBB) *Cross validation based filter selection* Daniel Ollech (Bundesbank) *New results for time-dependent models: A first perspective for seasonal adjustment?* Guy Mélard (Université libre de Bruxelles)
11:15-11:45	**Coffee break**
11:45-13:00	**Session 2: Nowcasting 1** Chair: Nhung Luu (OECD) *Disaggregation and nowcasting of intermediate consumption using payment flow data* Alex Gibberd, Kai Zheng (Lancaster University) *GDP Regional Forecasts* Leandro Navarro, María Novás, Silvia Rama (Independent Authority for Fiscal Responsibility (Airef)) *GDP nowcasting with large-scale inter-industry payment data in real time – A dynamic network approach* Anastasia Mantziou, Kerstin Hotte, Mihai Cucuringu, Gesine Reichert (Kedge business school)
13:00-14:30	**Lunch break**

14:30-15:45	**Session 3: Seasonal adjustment: Practice** Chair: Anna Smyk (Insee) *The Iacchus dataset: Exploring historical seasonal adjustment models* Zsolt Csáfordi (Department of Methodology, Hungarian Central Statistical Office (HCSO)) *Navigating the complexities of seasonal adjustment and chain-linking in analysing short-term economic trends* Rachida Dkhissi (OECD), Pauline Meinzel (INSEE) *An approach dealing with long time series: A case study using RJDemetra* Olesja Larionova (Central Statistical Bureau Republic of Latvia)
15:45-16:15	**Coffee break**
16:15-17:30	**Session 4: Seasonal adjustment and surveys** Chair: Dominique Ladiray (ex Insee) *Accounting for sampling error in the seasonal adjustment* Thomas D. Evans, Michael Sverchkov, Reid Rottach, Connor Doherty (US Bureau of Labor Statistics) *Reclassification testing and rectification for survey time series* Tucker McElroy (US Census Bureau) *Business surveys for climate indicators and seasonal adjustment: Several new results* Gülşah Sedefoğlu (Istanbul Ticaret University), Guy Mélard (Université libre de Bruxelles)

Friday, 6th December 2024

09:30-10:45	**Session 5: Time series tools** Chair: Dario Buono (Eurostat) *Experiences in transitioning seasonal adjustment and trending tools at the ABS* Anthony Russo (Australian Bureau of Statistics) A development of software for adjustment *of World's major holiday factors* Hideki Furuya (SKANIOGLOS Investment Advisory Co., Ltd.) *ReviseR: An R Package for analysing revisions in real-time time series vintages* Philipp Wegmuller (SECO)
10:45-11:15	**Coffee break**
11:15-12:30	**Session 6: Nowcasting 2** Chair: Emmanuelle Guidetti (OECD) *Nowcasting with dynamic factor models in R using rjd3nowcasting* Corentin Lemasson (National Bank of Belgium NBB) *Toward more timely measures of labour productivity growth* Yann-Yves Dorville, Nhung Luu, Annabelle Mourougane, Julia Schmidt (OECD) *Nowcasting UK public sector productivity using Kalman filtering* Matthew Whipple (Office for National Statistics, UK)
12:30-13:00	**Closing**