



Statistical methods and
tools for time series and
seasonal adjustment



Workshop on Time Series Analysis for Official Statistics

Draft Agenda

3rd and 4th December 2025

OECD Conference Centre – Paris, France (Room CC-2) and via Zoom

Wednesday, 3rd December 2025

09:00-09:30	Opening OECD and INSEE
09:30-10:40	Session 1: Methods for seasonal adjustment of high frequency data Chair: Karsten Webel (Deutsche Bundesbank) <i>Alternative methods for seasonal adjustment of daily time series: A Monte Carlo experiment</i> Ángel Cuevas, Enrique M. Quilis (Research & Statistics Department Tax Agency) <i>Diagnostic tools for selecting the temporal resolution for seasonal adjustment</i> Daniel Ollech, Martin Stefan (Deutsche Bundesbank) <i>Seasonal adjustment and calendar correction of weekly household consumption indicators using daily payment card data</i> Suad Elezović, Katarina Lashgari (Statistics Sweden)
10:40-11:10	Coffee break
11:10-13:00	Session 2: Modernising seasonal adjustment process in official Statistics Chair: Dario Buono (Eurostat) <i>Further experiences in transitioning seasonal adjustment and trending tools at the ABS</i> Peter Byron (Australian Bureau of Statistics) <i>The best is the enemy of the good</i> Dominique Ladiray, Gian Luigi Mazzi (Independent Experts) <i>Seasight: Seeing seasonality clearly - automated, auditable seasonal-adjustment decisions and reports in R</i> Philipp Wegmueller (State Secretariat for Economic Affairs SECO) <i>New JDemetra+ Features for automating the seasonal adjustment process in official statistics</i> Martin Stefan (Deutsche Bundesbank) <i>Seasonal adjustment using time-dependent ARIMA models: Implementation in JDemetra+ and an R package</i> Guy Mélard (Université libre de Bruxelles), Jean Palate (independent expert)

13:00-14:15	Lunch break
14:15-16:15	<p>Session 3: Business cycles and leading indicators</p> <p>Chair: Emmanuelle Guidetti (OECD)</p> <p><i>Can the Sahm rule indicator signal recessions in non-U.S. countries</i> Takashi Miyahara, Laura Betschka (OECD)</p> <p><i>Alternative trend-cycle decomposition methods: Real-time performance and forecasting</i> Sara Boni (TUM School of Management), Stefano Grassi (University of Rome Tor Vergata), Gian Luigi Mazzi (senior consultant), Francesco Ravazzolo (BI Norwegian Business School and Free University of Bolzano-Bozen), Rosa Ruggeri Cannata (Eurostat), Hionia Vlachou (GOPA Luxembourg)</p> <p><i>Preliminary value-added productivity measures for the U.S. manufacturing sector</i> Peter B. Meyer (U.S. Bureau of Labor Statistics)</p> <p><u>BREAK 10'</u></p> <p><i>Illustrations of multivariate direct filter analysis</i> Tucker McElroy (U.S. Census Bureau)</p> <p><i>Recursive algorithms for forecast errors and applications to multivariate time series</i> Tucker McElroy, Redouane Betrouni (U.S. Census Bureau)</p>
16:15-16:35	Coffee break
16:35-17:30	<p>Keynote: Why are we all using biased estimates of autocorrelation? And why are most time series simulation studies poor?</p> <p>Rebecca Killick (University of Lancaster, UK)</p>

Thursday, 4th December 2025

09:00-10:50	<p>Session 4: Nowcasting and revision analysis</p> <p>Chair: Yann Dorville (OECD)</p> <p><i>An analysis of the timing of large revisions to GDP: Just when it's needed the most?</i> Esther Bolton, Steven Cassimon, Marnix Dek, Jeroen Meyer, Gil Parola, David Turner (OECD)</p> <p><i>t+30: How do German flash estimates perform at the level of main aggregates?</i> Claudia Fries (Destatis)</p> <p><i>Forecasting monthly turnover index: A statistical learning application based on short-term statistics</i> Marianna Ascione and Laura Bisio (ISTAT)</p>
10:50-11:20	Coffee break
	<p><i>Development of a monthly economic indicator for the West African Economic and Monetary Union (WAEMU)</i> Modou Ndour FAYE (WAEMU Commission)</p> <p><i>Nowcasting monthly UK GDP: Evidence from bottom-up sectoral modelling with big data methods and forecast combination algorithms</i> Paula Bejarano Carbo (Oxford and NIESR), Rory Macqueen (Birkbeck and ESCoE), Efthymios Xylangouras (NIESR)</p>
11:20-12:30	<p>Session 5: Seasonal adjustment in practice</p> <p>Chair: Dominique Ladiray (Independent Expert)</p> <p><i>What drives changes in seasonal patterns in the labour market?</i> Gerald Seidel (Statistical Office of the Federal Employment Agency)</p> <p><i>Extreme Outliers treatment: An Irish case study?</i> Claudia Trevisan (Central Statistics Office Ireland)</p> <p><i>Assessing the impact of the COVID-19 pandemic on Statistics Canada's economic time series</i> Benjamin Cheng (Statistics Canada)</p>
12:30-13:45	Lunch break
13:45-15:45	<p>Session 6: Nowcasting and new data sources</p> <p>Chair: Tom Arend (OECD)</p> <p><i>Dissecting inflation in large-scale payment network data in real time</i> Kerstin Hötte (Kedge Business School), Philipp Mundt (University of Leipzig), Nils Rochowicz (University of Chemnitz)</p> <p><i>How can news monitoring complement the spectrum of economic indicators?</i> Capucine Leroy, Emmanuelle Guidetti (OECD)</p> <p><i>Why wait for the survey? Leveraging high frequency text data to analyse narratives and sentiment in the macroeconomy</i> Nadia Matulich (Bureau for Economic Research)</p> <p><u>10'BREAK</u></p>

	<p><i>TRAMO-X*: Extending TRAMO with trade-weighted covariates for international trade nowcasting</i> Muhammed Fatih Tüzen, Özlem Yigit, Osman Sert Fatma Aydan Kocacan Nuray (TURKSTAT-DATG)</p> <p><i>Integration of mobile network operator data, survey data and administrative data for tourism statistics: A state space approach</i> Luis Sanguiao-Sande (Instituto Nacional de Estadística)</p>
15:45 -16:00	Coffee break
16:00-16:25	<p>Tribute to David Findley Tucker McElroy and al.</p>
16:25-16:40	<p>Closing OECD and INSEE</p>