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

Co-funded by the European Union

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
Polina Knutsson, Annabelle Mourougane, Julia Schmidt, Rodrigo Pazos, Francesco Palermo (OECD)

Nowcasting with Deep learning methods
Pim Ouwehand (Statistics Netherlands)

Timely Estimates of UK Trade in Services: A Sparse Dynamic Factor Model Approach
Luke Mosley and Alex Gibberd (Lancaster University)

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* Tom Arend, Jarmila Botev, Emmanuelle Guidetti, Annabelle Mourougane, Minsu Park (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: Jarmila Botev (OECD) *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)