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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), 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:

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:

Nowcasting TiVA indicators
Knutson et al (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: *R-package tvCoef, implementing time-varying coefficients models has never been so easy.* Alain Quartier-la-Tente (Insee - France) *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: *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: *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) *Persephone - New Prospects* Angelika Meraner, Manveer Mangat, Gregor De Cillia, Alexander Kowarik, Markus Fröhlich (Statistics Austria)
10h45-11h00	**Coffee break**
11h00-12h00	**Session 8: Business cycle analysis** Chairperson: *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: *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:

MSEs of X-11 Trend Filters
William Bell (US Census Bureau - USA)

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)