Statistical methods and tools for time series and seasonal adjustment

OECD

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) *Alternative methods for seasonal adjustment of daily time series: A Monte Carlo experiment* Ángel Cuevas, Enrique M. Quilis (Research & Statistics Department Tax Agency) *Diagnostic tools for selecting the temporal resolution for seasonal adjustment* Daniel Ollech, Martin Stefan (Deutsche Bundesbank) *Seasonal adjustment and calendar correction of weekly household consumption indicators using daily payment card data* 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) *Further experiences in transitioning seasonal adjustment and trending tools at the ABS* Peter Byron (Australian Bureau of Statistics) *The best is the enemy of the good* Dominique Ladiray, Gian Luigi Mazzi (Independent Experts) *Seasight: Seeing seasonality clearly - automated, auditable seasonal-adjustment decisions and reports in R* Philipp Wegmueller (State Secretariat for Economic Affairs SECO) *New JDemetra+ Features for automating the seasonal adjustment process in official statistics* Martin Stefan (Deutsche Bundesbank) *Seasonal adjustment using time-dependent ARIMA models: Implementation in JDemetra+ and an R package* Guy Mélard (Université libre de Bruxelles), Jean Palate (independent expert)

13:00-14:15	**Lunch break**
14:15-16:15	**Session 3: Business cycles and leading indicators** Chair: Emmanuelle Guidetti (OECD) *Can the Sahm rule indicator signal recessions in non-U.S. countries* Takashi Miyahara, Laura Betschka (OECD) *Alternative trend-cycle decomposition methods: Real-time performance and forecasting* 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) *Preliminary value-added productivity measures for the U.S. manufacturing sector* Peter B. Meyer (U.S. Bureau of Labor Statistics) ***BREAK 10'*** *Illustrations of multivariate direct filter analysis* Tucker McElroy (U.S. Census Bureau) *Recursive algorithms for forecast errors and applications to multivariate time series* Tucker McElroy, Redouane Betrouni (U.S. Census Bureau)
16:15-16:35	**Coffee break**
16:35-17:30	**Keynote: Why are we all using biased estimates of autocorrelation? And why are most time series simulation studies poor?** Rebecca Killick (University of Lancaster, UK)

Thursday, 4th December 2025

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

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