Anna Smyk

Time Series Methodoligst

PERSONAL DETAILS

Birth	June 15th, 1976, in Wroclaw, Poland
Address	INSEE, 88 avenue Verdier CS 70058, 92541 Montrouge, France
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Mail	`anna.smyk@insee.fr`
GitHub	`https://github.com/annasmyk`
Blog	`https://jdemetra-universe-blog.netlify.app`

CURRENT POSITION

Time Series Methodologist 2018-present

Insee

Main field of expertise: seasonal adjustment of economic time series

- Consulting and support for time series analysis queries from various branches from the french official statistics agencies
- Conception and refactoring of production chains of seasonally adjusted data
- Development of seasonal adjustment methods and tools
- Training: developing and delivering internal and external training courses on seasonal adjustment

Expert group member in Eurostat's Center of excellence on Time Series Analysis, STACE 2018-present

- Coordination of the new online JDemetra+ documentation
`https://jdemetra-new-documentation.netlify.app/`
(JDemetra+ is the open source time series analysis software recommended by Eurostat)
- Coordination of the "R-Team" in charge of developing and documenting the R ecosystem of packages giving access to JDemetra+ algorithms

ESTP Trainer 2022-present

Eurostat

Trainer for Estp Course "Seasonal adjustment with JDemetra+, beginner", January 2022 and 2023

PUBLICATIONS

Papers

- Towards seasonal adjustment of infra-monthly time series with JDemetra+ (2023), with K.Webel, Deutsche Bundesbank Discussion Paper
- Seasonal adjustment of long time series using structural models (2022), Insee JMS Paper

- R Tools for JDemetra+: Seasonal adjustment made easier (2021), with A. Tchang, Insee Working Paper

Conference Presentations

- ISI 2023 (Ottawa); JDemetra+ 3.0: New (R) tools for (high-frequency) time series analysis, with Tanguy Barthelemy
- NTTS 2023 (Brussels): JDemetra+ 3.0: New (R) tools for (high-frequency) time series analysis, with Tanguy Barthelemy
- OECD workshop on time series analysis 2022 (Paris): Towards seasonal adjustment of infra-monthly time series with JDemetra+, with K.Webel
- JSM 2022 (Washington, DC): Towards seasonal adjustment of infra-monthly time series with JDemetra+
- NTTS 2021 (Online): Outlier detection and seasonality breaks with JDemetra+ 3.0, with J. Palate.
- NTTS 2021 (online): R Tools for JDemetra+, with A. Tchang

SKILLS

Software	R
Languages	French (fluent, educated in France) English (fluent) Spanish (fluent) German (fluent) Italian (fluent) Polish (mother tongue) Russian (conversational)

EDUCATION

Master's Degree in Macroeconomics 2001-2003
Univeristé Paris-I-Panthéon-Sorbonne

National School for Statistics and Information Analysis 1998-2000
ENSAI, France