Anna Smyk

Time Series Methodologist

PERSONAL DETAILS

Birth	June 15th, 1976, in Wroclaw, Poland
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GitHub	`https://github.com/annasmyk`
Blog	`https://jdemetra-universe-blog.netlify.app`

CURRENT POSITION

Time Series Methodologist 2018-present

Insee, French Statistical Institute

Main field of expertise: Seasonal adjustment of economic time series

- Advice and support for time series analysis requests from various branches of the French official statistical authorities.
- Design and refactoring of seasonally adjusted data production processes
- Training: development and delivery of internal and external training courses on time series and seasonal adjustment

Expert group member in Eurostat's Center of excellence on Time Series Analysis (STACE) 2018-2024

- 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 providing access to JDemetra+ algorithms

ESTP Trainer 2022-present

Eurostat

- Introductory course to Time Series Analysis at ICES Conference, Glasgow (2024), with James Livsey (US Census Bureau), half-day, June 2024
- Seasonal Adjustment with JDemetra+ and its R packages for the Bulgarian NSI, with Chistiane Hofer, 5 days, May 2024.
- JDemetra+ course for INDEC (Argentine Statistical Institute),3 days, delivered in Spanish, March 2024
- ESTP Seasonal adjustment with JDemetra+ beginner course, 3 days, January 2022 and 2023
- Times series in R and using JDemetra+, internal courses for French Statistical Offices, from 2024
- Seasonal Adjustment with JDemetra+ and its R packages, internal courses for French Statistical Offices, from 2019

PUBLICATIONS

Papers

- JDemetra+ documentation (from 2022) at https://jdemetra-new-documentation.netlify.app
- Seasonal Adjustment of Infra-Monthly Time Series with JDemetra+, with K.Webel, Journal of Official Statistics, special issue, 2024.
- 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

- Seasonal Adjustment Practitioner Workshop (SAPW, US Census Bureau, Online) 2024: Enhanced Features for (Mass) Production of Seasonally Adjusted Data, using JDemetra+ 3.x
- OECD workshop on time series analysis 2023 (Paris): JDemetra+ from version 2 to version 3: how has the software evolved
- 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 (native) English (fluent) Spanish (fluent) German (intermediate) 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