



Times  
Runtime  
error in  
code

Times I  
lie

# My Embarrassing Mstake in R

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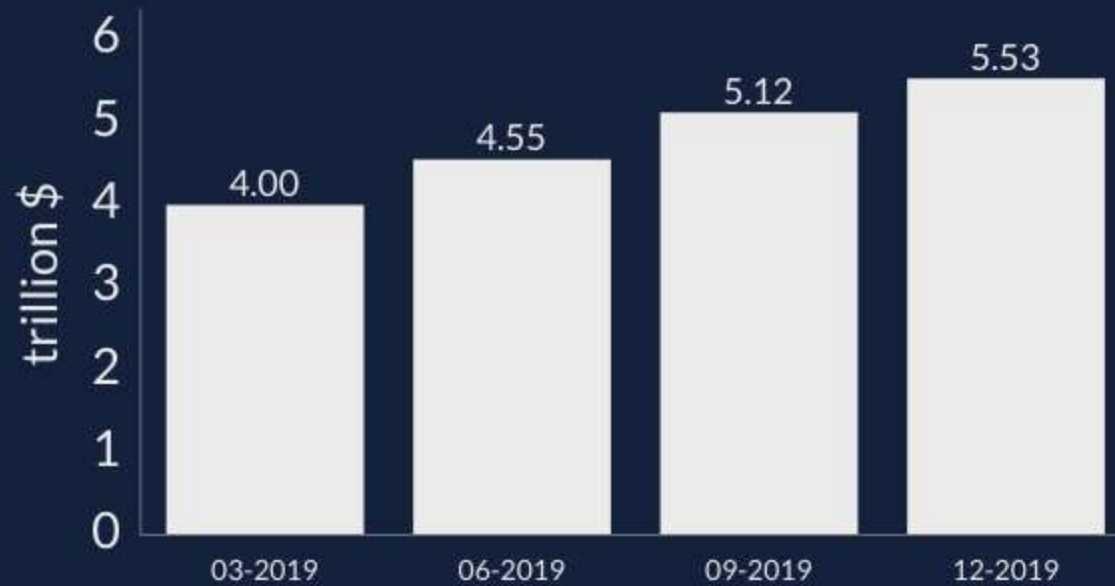


/typicalLurker

Quarterly US  
GDP  
provided

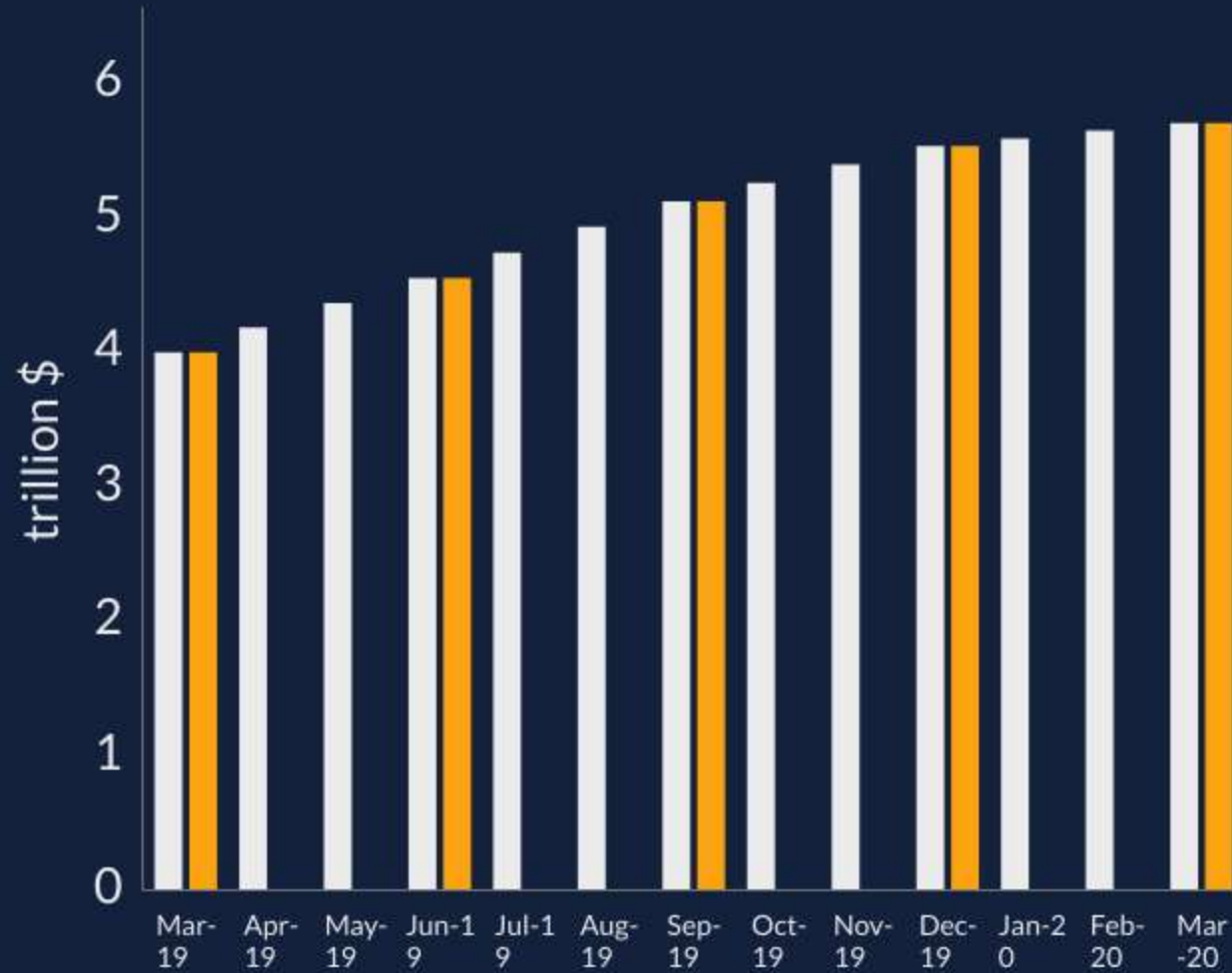
Required at  
Monthly  
Frequency

You  
interpolate,  
right?



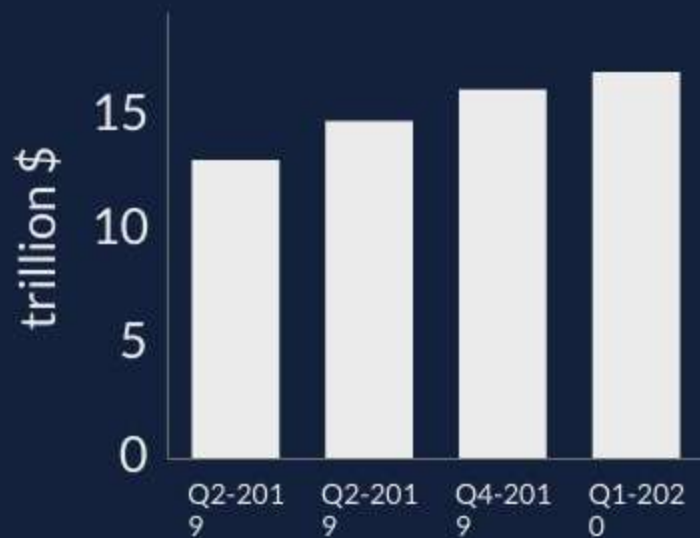
Data provided with month  
ends of every quarter as  
identifiers

## My Wizardry



## Consequences





- GDP: Sum of goods and services produced **within** a year
- GDP is a **flow** variable not a **stock** variable
- Frequency conversion requires **disaggregation**, not **interpolation**





- Visualizing data **NOT** enough
- **Subject matter knowledge** can be relevant
- **QUESTION** data source

## Reference



- Temporal Disaggregation Methods -
  - either project the trend of lower frequency series
  - Use another high frequency series
- Package: **tempdisagg**
- <https://journal.r-project.org/archive/2013-2/sax-steiner.pdf>

# THANK YOU

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Stay in Touch!



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