

DSS Statistics Seminar

June 18, 2020, 2:00 p.m.

<https://meet.google.com/rnh-mded-kef>

The direct versus indirect approach to the seasonal adjustment of aggregate time series: an open topic in NSI's current practice

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The choice between different possible alternatives is still often debated in NSI's current practice for its impact on the disseminated short-term statistics. After a short introduction to the wide topic of the seasonal (and calendar) adjustment of time series and to the methodological approach used in Istat, the intervention will briefly focus on the description of:

- 1) alternative existing approaches to produce seasonally adjusted data in aggregate variables (direct, indirect and "mixed") together with their main pros and cons;
- 2) Eurostat's guidelines on this topic;
- 3) the strategy adopted by Istat on this specific topic;
- 4) the main empirical measures used to compare the quality of seasonal adjustment in order to evaluate what is the most appropriate method to apply in the current production of seasonally adjusted data according to the cases.



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Seminar Series

New challenges in Official Statistics

In recent decades, National Statistical Institutes moved toward producing official statistics by exploiting multiple sources of information. The relevance of multi-source statistics in such a context is becoming increasingly evident and it led to important research projects in the field. With this seminar series, we aim to give an up-to-date picture of current developments. The highlight will be on observed progress in the direction of using formal statistical models, and potential future areas of research.

The list of topics covered in the series is:

1. Data Integration and issues related to integrating information from different sources
2. Methods for population estimation with multisource data
3. Mixed mode data collection
4. Small area estimation
5. Seasonal adjustments

This is the first attempt to join forces from ISTAT and the department of Statistics to give access to the directions of current development and the definition of new areas of interest in official statistics.

The Organizers

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