**Time Series Meeting**

**Dates:** 6-7 March 2017

**Location:** Royal Statistical Society Lecture Theatre, 12 Errol Street, London. EC1Y 8LX

**1. Aim of the meeting:**

The main aim is to have focussed discussions on issues related to what we term in official statistics prior-adjustment. Prior-adjustment generally concerns dealing with outliers, structural changes, calendar-related effects prior to seasonal adjustment, but it could also cover other pre-treatment concerns such as the selection of appropriate spans of data for analysis. This will build on discussions held at that last meeting where we identified areas of common interest between official statistics and academia on a range of time series issues.

**2. Objectives of the meeting:**

* Share knowledge on prior-adjustment related time series issues
* Identify research questions of common interest
* Discuss priorities for time series research on prior-adjustment
* Identify potential for collaborative work

**3. Proposed agenda**

**Day 1:**

09:30 – 10:00Welcome, introduction and agreement of agenda

 10:00 – 11:00 Lightning introductions[[1]](#footnote-1)

 *11:00 – 11:30 Coffee*

 11:30 – 13:00 Short presentations on prior-adjustment[[2]](#footnote-2)

 *13:00 – 14:00 Lunch*

 14:00 – 15:15 Group discussions on prior adjustment: identifying themes[[3]](#footnote-3)

 *15:15 – 15:45 Coffee*

 15:45 – 17:00 Feedback from groups, summary of the day and planning for day 2 discussions

**Day 2:**

09:00 – 09:30 Re-cap on day 1

09:30 – 10:30 Group discussions on prior adjustment: prioritising research[[4]](#footnote-4)

*10:30 – 11:00 Coffee*

11:00 – 12:30 Feedback on group discussions

 *12:30 – 13:30 Lunch*

13:30 – 15:00 Presentations on other time series issues[[5]](#footnote-5)

 *15:00 – 15:15* *Coffee*

 15:15 – 16:00 Discussion of future plans and summary of meeting

Note: refreshments (tea, coffee and sandwich lunch) will be provided.

**4. Invitees**

|  |  |  |  |
| --- | --- | --- | --- |
| **Invited** |   | **Affiliation** | **Response** |
| Richard  | Tiller | Bureau of Labor Statistics (US) |   |
| Tucker | McElroy | Cenus Bureau (US) | Delegated to Brian Monsell |
| Brian | Monsell | Cenus Bureau (US) | Confirmed |
| James | Livsey | Cenus Bureau (US) | Confirmed |
| Dario | Buono | Eurostat | Confirmed |
| Emanuele | Baldacci | Eurostat |   |
| Roberto | Astolfi | OECD | Unable to attend |
| Dominique | Ladiray | INSEE (France) | Confirmed |
| Anna | Ciammola | ISTAT (Italy) | Unable to attend |
| GianCarlo | Bruno | ISTAT (Italy) |  Confirmed |
| Jean | Palate | National Bank of Belgium | Confirmed |
| Sylwia | Grudowska | National Bank of Poland |   |
| Duncan  | Elliott | Office for National Statistics (UK) | Confirmed |
| Jeff | Ralph | Office for National Statistics (UK) | Confirmed |
| Jennie  | Davies | Office for National Statistics (UK) | Confirmed |
| Bethan  | Russ | Office for National Statistics (UK) | Confirmed |
| Ping | Zong | Office for National Statistics (UK) | Confirmed |
| James | Macey | Office for National Statistics (UK) | Confirmed |
| Atanaska  | Nikolova | Office for National Statistics (UK) | Confirmed |
| Tariq | Aziz | Office for National Statistics (UK) | Confirmed |
| Charlotte  | Gaughan | Office for National Statistics (UK) | Confirmed |
| GianLuigi | Mazzi | Retired |  |
| Agustin | Maravall | Retired (Spain) |   |
| Susie | Fortier | Stat Can | Delegated to Steve Matthews |
| Steve | Matthews | Stat Can | Confirmed |
| Guy | Nason | University of Bristol (UK) | Confirmed |
| Ben  | Powell | University of Bristol (UK) | Confirmed |
| Kathryn  | Leeming | University of Bristol (UK) | Confirmed |
| John | Aston | University of Cambridge (UK) | Unable to attend |
| Idris | Eckley | University of Lancaster (UK) | Unable to attend |
| Rebecca | Killick | University of Lancaster (UK) | Confirmed |
| Ben | Norwood | University of Lancaster (UK) | Confirmed |
| Jan | Van den Brakel | University of Maastricht and CBS (Netherlands) | Unable to attend |
| Paul | Smith | University of Southampton (UK) | Confirmed |
| David | Findley |   |   |

1. Each institution will be given a maximum of 5 minutes to give a high-level overview of time series issues and research in their institution. [↑](#footnote-ref-1)
2. Everyone is invited to provide a very brief talk on issues they face related in any way to prior-adjustment or pre-treatment of time series. The idea is to set the scene of the sorts of problems that are faced and perhaps a high-level description of how they are currently addressed (if they are addressed!). For example, methods for dealing with outliers or calendarisation etc – these don’t just have to be about methods, it can be algorithms/software related etc. [↑](#footnote-ref-2)
3. We will split up into smaller groups each with a theme to discuss (we will identify common themes from the short presentations on prior-adjustment). The aim will be to develop in more detail issues that need to be addressed. [↑](#footnote-ref-3)
4. Splitting up into smaller groups again but looking to prioritize issues identified in day 1 and start to collate ideas of how to address them. [↑](#footnote-ref-4)
5. This is a chance to give a brief presentation on any other time series issue that may be of interest for future time series meetings. For example, treatment of high-frequency time series. [↑](#footnote-ref-5)