Office for
National Statistics

Introduction to Time Series Analysis Branch

26 March 2018

Who we are

- ONS Time Series Analysis Branch
- Atanaska, Charlotte, David, Duncan, Jim, Ping, Sam
- Backgrounds in Mathematics, Statistics, Economics and Psychology

Main activities

- Seasonal adjustment
- Benchmarking
- Forecasting
- Research
- Training

Current issues and research

- Combining administrative and survey data sources eg VAT data into National Accounts

- Survey discontinuities RSI (445 to calendar), IPS (Paul Smith)

- Use of state space models in LFS

- Forecasting for untimely data in new National Accounts release schedule

Current issues and research

- Uses of higher frequency big data (eg web-scraped prices and vacancy information)
- Moving holidays
- Span selection for seasonal adjustment