

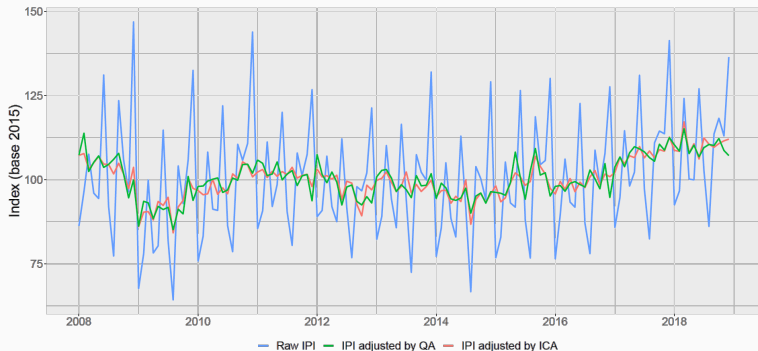
Enhancing seasonal adjustment using X13-ARIMA-SEATS

The case of production in the French quarterly accounts

Suzanne Scott

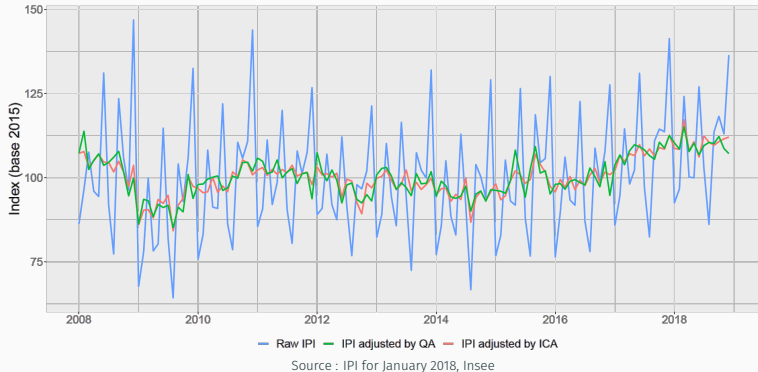
NTTS conference - March 2021

Enhancing seasonal adjustment using X13-ARIMA-SEATS - The case of production in the French quarterly accounts



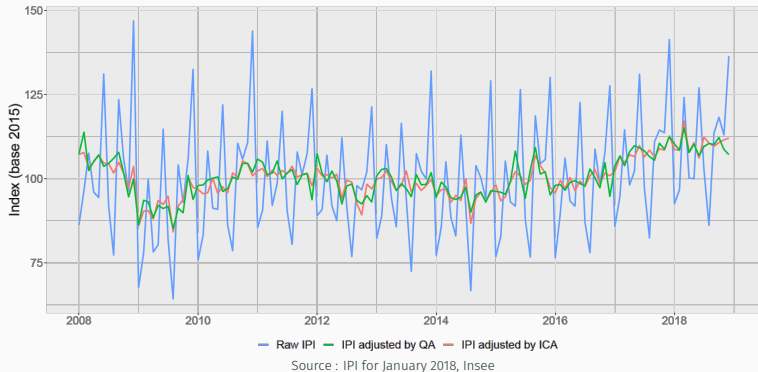
Source : IPI for January 2018, Insee

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- Is the seasonality well identified and adjusted for ?
- How does the adjustment react to new data points ?
- Does the adjustment reduce the difference between account and indicator ?
- How much overall revision would a change create ?

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- **Thesis conclusion:** keep the method but implement new tests
- **In practice:** changing actually makes more sense, the switch is in process

Thank you for you attention
