

SEASONAL ADJUSTMENT METADATA TEMPLATE ¹

(1/2)

GUIDELINES / GLOSSARY

Group of series:

INDEX OF PRODUCTION IN CONSTRUCTION

Country / Institution		Austria/Statistics Austria						
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GENERAL INFORMATION								
Frequency		Month						
Published series/ relevant series	Kind of adjustment	<i>NACE nomenclature (number of series)</i>						
		<i>4 digits</i>	<i>3 digits</i>	<i>2 digits</i>	<i>2 letters</i> ①	<i>1 letter</i> ①	<i>MIGs</i> ①	<i>Total</i> ①
	<i>Raw series</i>	-	-	5	-	1	-	-
	<i>Only calendar adjusted</i>	-	-	-	-	-	-	-
	<i>Other adjustments (e.g. outliers correction)</i>	-	-	-	-	-	-	-
	<i>Only seasonally adjusted</i>	-	-	-	-	-	-	-
	<i>Seasonally and calendar adjusted</i>	-	-	5	-	1	-	-
	<i>Trend-cycle</i>	-	-	-	-	-	-	-
<i>Others</i>	-	-	-	-	-	-	-	
Method used		SEMI-PARAMETRIC						
Software used		X13 Arima-Seats Version 1.1						
Publications								
CALENDAR ADJUSTMENT								
Trading/working day adjustment (both published and confidential series)	Kind of calendar effects	<i>NACE nomenclature</i>						
		<i>4 digits</i>	<i>3 digits</i>	<i>2 digits</i>	<i>2 letters</i>	<i>1 letter</i>	<i>MIGs</i>	<i>Total</i>
	<i>No effect</i>	-	-	-	-	-	-	-
	<i>Trading/working day (6 regressors ③)</i>	-	-	5	-	1	-	-
	<i>Moving holidays (Easter)</i>	-	-	-	-	-	-	-
	<i>Leap year</i>	-	-	5	-	1	-	-
<i>Others</i>	-	-	-	-	-	-	-	
No calendar adjustment		Not significant calendar effects						
Calendar used		Country-specific: yes Series-specific: yes						
OTHER PRE-ADJUSTMENT								
Detection and replacement of outliers		Yes (impulses, transitory changes and level shifts)						
CALENDAR ADJUSTMENT								
Model/filter selection	Type	<i>NACE nomenclature</i>						
		<i>4 digits</i>	<i>3 digits</i>	<i>2 digits</i>	<i>2 letters</i>	<i>1 letter</i>	<i>MIGs</i>	<i>Total</i>
	<i>Manual</i>	-	-	5	-	1	-	-
<i>Automatic</i>	-	-	-	-	-	-	-	
Seasonal adjustment decomposition	Type							
	<i>Additive</i>	-	-	3	-	-	-	-
	<i>Log-additive</i>	-	-	-	-	-	-	-
	<i>Multiplicative</i>	-	-	2	-	-	-	-
	<i>Other</i>	-	-	-	-	1	-	-
AGGREGATION								
Direct adjustment / indirect adjustment via components		Indirect Residual seasonality checked: Yes Aggregation started at which level: Above NACE 2-digit level						
Consistency amongst the different levels of breakdown		Yes (indirect approach)						
Time consistency (monthly/annual or quarterly/annual)		No						

¹ Information concerning Model/filter selection and decomposition (Additive,...) relates to direct adjusted series.

REVISIONS	
Model, filters, outliers, calendar regressors re-identification	Partial concurrent adjustment (once a year)
Parameters / factors re-estimation	Partial concurrent adjustment (every month)
Horizon for published revisions	The whole time series, irrespective of the revision period for the unadjusted data
QUALITY INDICATORS	
Quality measures used	<ul style="list-style-type: none"> - Significance and plausibility of calendar coefficients - Tests on residuals - Spectra (residuals, SA, TDA) - ACF, PACF of Residuals - M1-M11, Q
AVAILABILITY OF STRUCTURAL METADATA	
Links to methodological reports	-
Links to national calendar used	-
Availability of detailed information sufficient to allow users to replicate the process	