

SEASONAL ADJUSTMENT METADATA TEMPLATE <sup>1</sup>

(1/2)

## GUIDELINES / GLOSSARY

## Group of series:

## INDEX OF INDUSTRIAL PRODUCTION

<b>Country / Institution</b>		Austria/Statistics Austria						
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<b>GENERAL INFORMATION</b>								
<b>Frequency</b>		Month						
<b>Published series/ relevant series</b>	<b>Kind of adjustment</b>	<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>	-	-	29	-	4	8	15
	<i>Only calendar adjusted</i>	-	-	-	-	-	-	-
	<i>Other adjustments (e.g. outliers correction)</i>	-	-	-	-	-	-	-
	<i>Only seasonally adjusted</i>	-	-	-	-	-	-	-
	<i>Seasonally and calendar adjusted</i>	-	-	23	-	3	7	15
	<i>Trend-cycle</i>	-	-	-	-	-	-	-
<i>Others</i>	-	-	-	-	-	-	-	
<b>Method used</b>		SEMI-PARAMETRIC						
<b>Software used</b>		X13 Arima-Seats Version 1.1						
<b>Publications</b>								
<b>CALENDAR ADJUSTMENT</b>								
<b>Trading/working day adjustment</b> (both published and confidential series)	<b>Kind of calendar effects</b>	<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>	-	-	1	-	-	1	-
	<i>Trading/working day (6 regressors</i> ③)	-	-	22	-	3	6	15
	<i>Moving holidays (Easter)</i>	-	-	-	-	-	-	-
	<i>Leap year</i>	-	-	22	-	3	6	15
<i>Others</i>	-	-	-	-	-	-	-	
<b>No calendar adjustment</b>		Not significant calendar effects						
<b>Calendar used</b>		Country-specific: yes Series-specific: yes						
<b>OTHER PRE-ADJUSTMENT</b>								
<b>Detection and replacement of outliers</b>		Yes (impulses, transitory changes and level shifts)						
<b>CALENDAR ADJUSTMENT</b>								
<b>Model/filter selection</b>	<b>Type</b>	<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>	-	-	22	-	3	7	15
<i>Automatic</i>	-	-	-	-	-	-	-	
<b>Seasonal adjustment decomposition</b>	<b>Type</b>							
	<i>Additive</i>	-	-	8	-	1	3	0
	<i>Log-additive</i>	-	-	-	-	-	-	-
	<i>Multiplicative</i>	-	-	14	-	2	4	15
	<i>Other</i>	-	-	-	-	-	-	-
<b>AGGREGATION</b>								
<b>Direct adjustment / indirect adjustment via components</b>		Indirect Residual seasonality checked: Yes Aggregation started at which level: Above NACE 2-digit level						
<b>Consistency amongst the different levels of breakdown</b>		Yes (indirect approach)						
<b>Time consistency (monthly/annual or quarterly/annual)</b>		No						

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

**REVISIONS**

<b>Model, filters, outliers, calendar regressors re-identification</b>	Partial concurrent adjustment (once a year)
<b>Parameters / factors re-estimation</b>	Partial concurrent adjustment (every month)
<b>Horizon for published revisions</b>	The whole time series, irrespective of the revision period for the unadjusted data

**QUALITY INDICATORS**

<b>Quality measures used</b>	<ul style="list-style-type: none"> <li>- Significance and plausibility of calendar coefficients</li> <li>- Tests on residuals</li> <li>- Spectra (residuals, SA, TDA)</li> <li>- ACF, PACF of Residuals</li> <li>- M1-M11, Q</li> </ul>
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**AVAILABILITY OF STRUCTURAL METADATA**

<b>Links to methodological reports</b>	-
<b>Links to national calendar used</b>	-
<b>Availability of detailed information sufficient to allow users to replicate the process</b>	