

Contents

Preface and acknowledgements.....	3
Contents	4
1. Introduction.....	6
1.1 Background	6
1.2 Purpose.....	7
2. Sources	8
2.1 Introduction	8
2.2 Analysis of available data	8
2.2.1 Labour force survey	8
2.2.2 Short-term statistics	10
2.2.3 Business statistical surveys	11
2.2.4 Administrative data	11
3. Estimation procedures: from source to national accounts	13
3.1 Introduction	13
3.2 Labour force statistics	13
3.3 Short-term statistics	15
3.4 Business statistical surveys.....	15
3.4 Administrative data.....	16
4. Forecasting missing data and adjusting for outliers	20
4.1. Introduction to a model strategy	20
4.2. ARIMA models.....	23
4.3. ADL models	27
4.3.1. Model selection.....	27
4.3.2 Estimation and diagnostics.....	28
4.4 Structural time series models.....	29
4.5 Multivariate extensions	30
Annex 1. Employment flash estimation methods by country.....	33
Belgium.....	33
Czechia	35
Denmark.....	37
Germany	39
Estonia	41
Spain	42
Croatia.....	44

Italy.....	45
Lithuania.....	47
Hungary	48
Austria.....	49
Poland.....	50
Slovakia	51
United Kingdom	53
Annex 2. Software and programming languages for time series analysis, forecasting and seasonal adjustment.....	55