

Table of contents

Data uncertainties: their sources and consequences.....	3
Abstract	4
1. Introduction.....	7
2. The traditional typology of data uncertainties.....	10
2.1 Sampling Errors	10
2.1.1 Measures of sampling error.....	10
2.1.2 Challenges measuring and quantifying sampling errors.....	11
2.2 Nonsampling Errors	12
2.2.1 Specification error.....	13
2.2.2 Coverage (or frame) error.....	13
2.2.3 Nonresponse error.....	13
2.2.4 (Unit-level) measurement error: response error and interviewer error	14
2.2.6 Measures of nonsampling error	15
3. Manski's (2015) typology of data uncertainties	18
3.1 Transitory statistical uncertainty	18
3.2 Permanent statistical uncertainty	18
3.3 Conceptual uncertainty	18
3.3.1 A Bayesian approach	19
3.4 Measures of transitory, permanent and conceptual errors	19
3.4.1 Measurement of transitory uncertainty: real time datasets	21
3.4.2 Measurement of conceptual uncertainty: seasonal adjustment.....	21
4. Consequences of uncertainty	23
4.1 Revisions: real-time data analysis	23
4.2 Case-study on GDP: cross-country comparisons measuring data revisions	24
Figure 3: OECD (Zwijnenburg, 2015) estimates of the bias to GDP revisions	26
4.3 Trade-off between timeliness and accuracy	27
5. Conclusions	28
5.1 Future agenda: and the COMUNIKOS project.....	28
5.2 The need for more empirical research: public misunderstanding and misuse of official statistics	28