



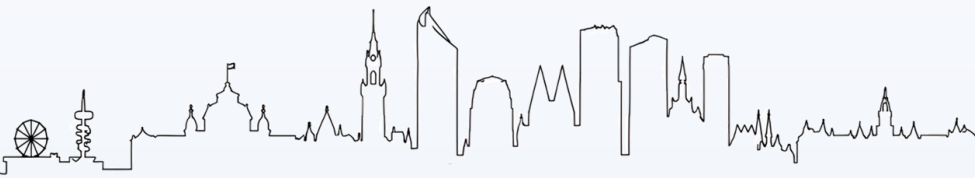
Expansion of the Guidelines document on Approximations of deflators when SPPIs are not available

Dorothee Blang



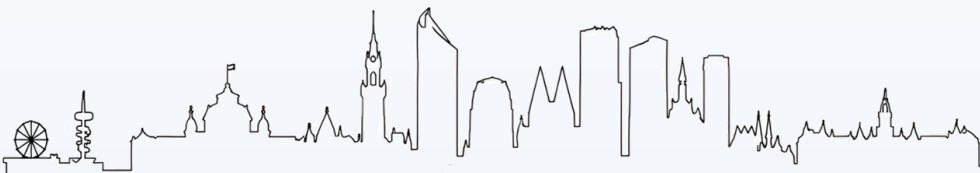
Contents of the paper and presentation in 2025

- List of available handbooks and guidelines on the topic of deflator estimates
- Brief description of their contents
- Overview of well-known estimation methods, including their strengths and weaknesses, with examples

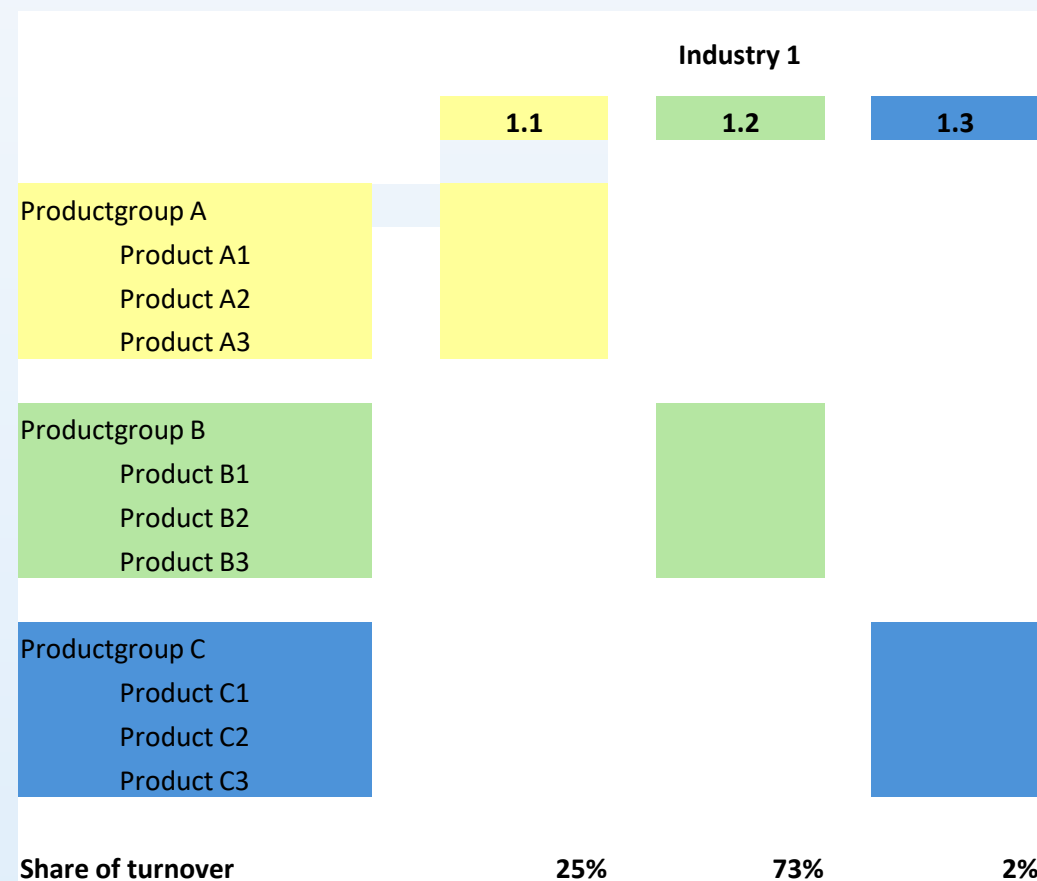
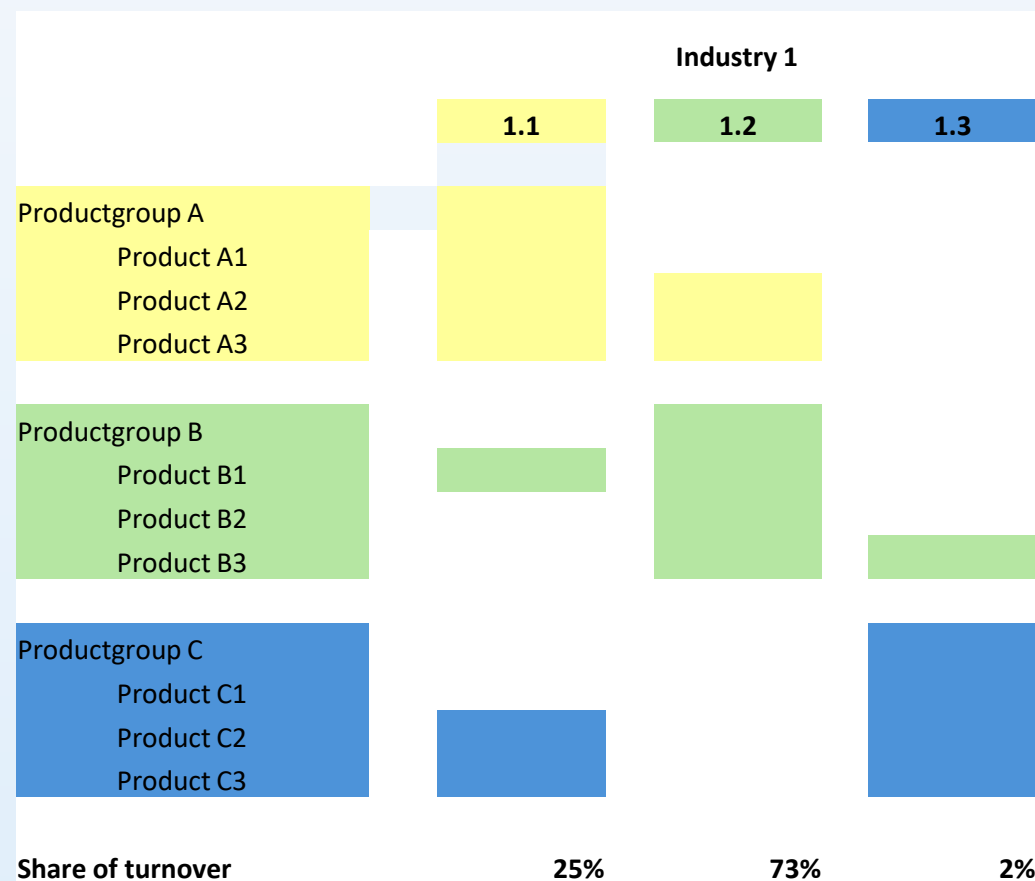


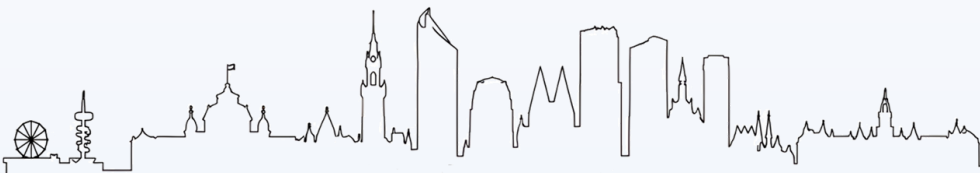
Topics that have not yet been covered

- When is it the responsibility of price statisticians to fill gaps in the survey with estimates?
- Forecasting price trends
- Estimation of Missing Reports for Individual Reporting Periods

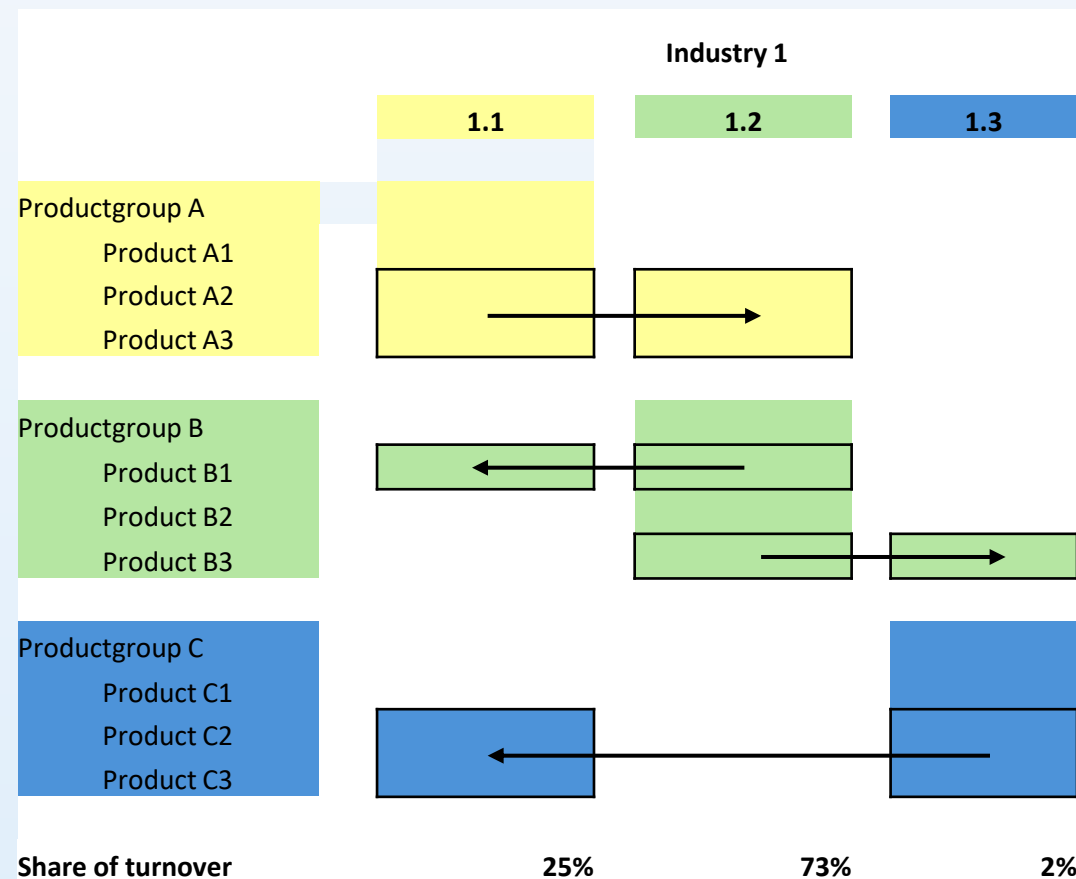
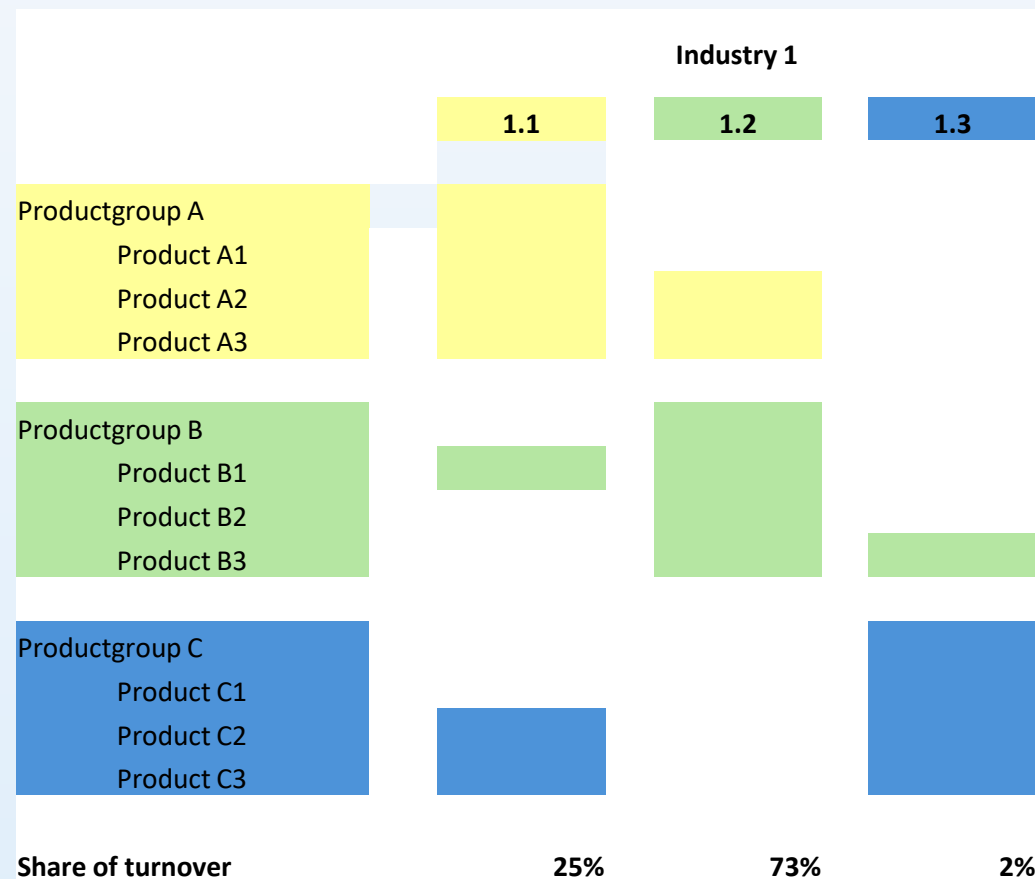


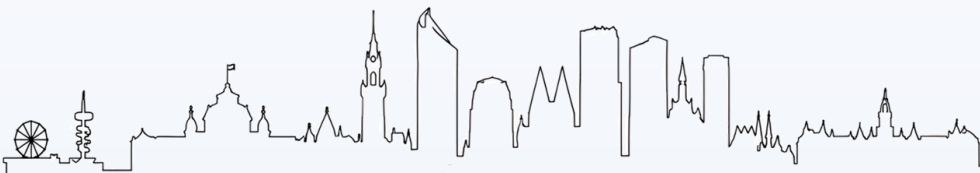
Filling gaps in the price statistics surveys



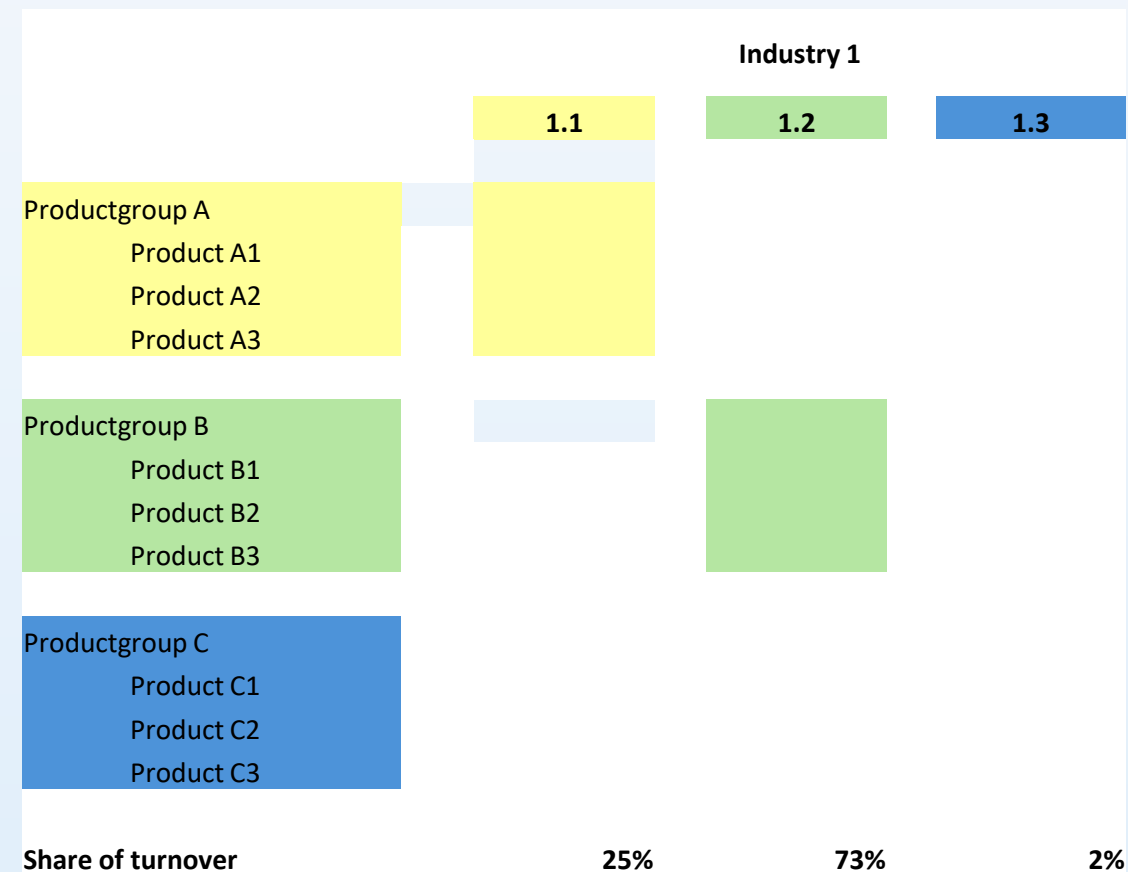
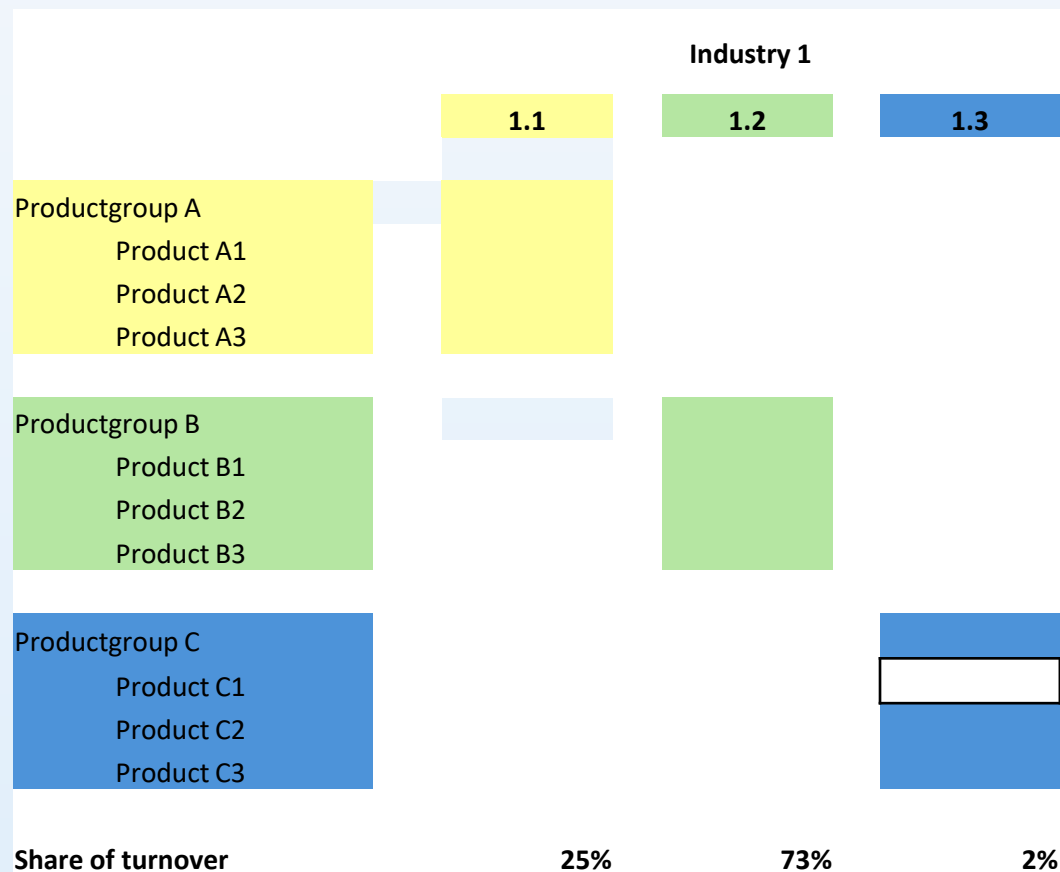


Filling gaps in the price statistics surveys





Filling gaps in the price statistics surveys





Forecasting Price Trends

Month	Turnover Availability (t + 60)	Quarter	SPPI Availability (t + 90)	"Gap" (months)
January	31. March	Q1	30. June	3
February	30. April	Q1	30. June	2
March	31. May	Q1	30. June	1
April	30. June	Q2	30. Sept.	3
May	31. July	Q2	30. Sept.	2
June	31. August	Q2	30. Sept.	1



Forecasting Price Trends

Problems to be solved:

- Monthly data have to be derived from quarterly data
- At the end of the series price data have to be forecasted

Indirect and direct approach by using ARIMA models:

- First forecasting SPPIs on a quarterly basis and subsequent temporal disaggregation
- Direct forecasting of monthly deflators on basis of temporally disaggregated data



Proposal for 2027

Session on Disaggregation and Forecasting of Price Trends

- 3 Presenters who calculate Indexes of Service Production
- Methods used
- Experiences with the strengths and weaknesses of these methods

Any thoughts?

Any volunteers?