



Cross cutting topic (part 9)

40th Voorburg Group Meeting
22 September 2026

The Hague, Statistics Netherlands
Mariagrazia Moschetta

Presenters:

- **Methods for adjusting the quarterly SPPI to the needs of the monthly IPS**

Agnieszka Matulska-Bachura

STATISTICS POLAND

- **How to use quarterly deflators to calculate monthly ISP**

Josipa Kalcic Ivanic

CROATIAN BUREAU OF STATISTICS

Contest:

- European Business Statistics regulation requires the Index of Services Production (ISP) to be published at a monthly frequency within (T+60 days).
- Services Producer Price Indices (SPPI) are compiled and published at a quarterly frequency (T+60).

Mixed-frequency challenge

AUX MONTHLY SERIES	QUARTERLY INDEX AVAILABLE (March, June, September, December)	QUARTERLY INDEX NOT YET AVAILABLE (First and second months, each quarters)
AVAILABLE	Temporal disaggregation using any method (<i>Chow-Lin, Fernández, Litterman, etc.</i>)	Extrapolation using the dynamics of the reference auxiliary indicator
NOT AVAILABLE	Disaggregazion Interpolation	Forecasting the quarter; Interpolation in order to obtain monthly estimate (Indirect approach) Forecasting directly the month using the monthly pattern of the ISP (Direct approach)



CROATIA



POLAND

Same challenge, different approaches

- Statistics Poland: Focuses on pure mathematical robustness (Denton-Cholette), avoiding external proxy indicators to eliminate noise and endpoint instability.
- Croatian Bureau of Statistics: Uses a pragmatic combines auxiliary indicators (CPI, PPI), historical movement rules for real-time estimation, and linear disaggregation methods ex-post.

No Single Optimal Method

The choice of one approach over another (e.g., econometric regression-based models over pure mathematical methods) is driven not only by methodological recommendations, but is often balanced against compilation time, system automation, data processing constraints and also for some countries by the level of revision they are willing to accept.

For a more in depth analysis of all these aspects I hand over the two presenters: Agnieszka Matulska-Bachura and Josipa Kalcic Ivanic.

THANK YOU FOR YOUR ATTENTION