

Backcasting abstract (MD seminar talk: 27/10/06)

We describe several backcasting methodologies for time series and then focus on methods implemented in a "generalised facility" for the ABS. In the context of backcasting ABS collections, one of the methods is reconstruction through the smooth removal of an impact (level shift) brought about by a measurement change on an existing "old basis", rather than a retrodiction of the past. Measurement change impacts can be due to changes in classification, survey redesigns, or new estimation methods. For example, the transition from ANZSIC'93 to ANZSIC'06. Backcasting does not concern itself in removing trend breaks brought about by "real world" changes. The generalised backcasting facility is a tool that allows users to backcast a collection of time series using a standard ABS methodology, with relative ease and flexibility. We describe its objectives and future scope.

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