

Performance Agreements

- Perf. agreement for period 04/2005 - 03/2006: 📄 (Database: ABS Performance Agreements)
- Final self assessment for period 04/2005 - 03/2006: 📄 (Database: ABS Performance Agreements)
- Perf. agreement for period 04/2006 - 03/2007: 📄 (Database: ABS Performance Agreements)
- Mid-cycle self assessment for period 04/2006 - 09/2006: 📄 (Database: ABS Performance Agreements)
- Final self assessment for period 04/2006 - 03/2007: 📄 (Database: ABS Performance Agreements)
- Perf. agreement for period 04/2007 - 03/2008: 📄 (Database: ABS Performance Agreements)

Profile

Frank Masci

- Received his PhD in astrophysics from University of Melbourne in 1997
- In 1998: postdoctoral scholar researching distant quasars at the Jet Propulsion Laboratory in California.
- In 2000: accepted a staff position at the California Institute of Technology to work on the Spitzer Space Telescope
- In 2005: got homesick and wanted to move family back to Australia. Was prepared for a slight change in career to accomplish this.
- In Sept 2005: made the ABS his home.
- Currently working in the Time Series Analysis section and has been there since Sept 2005.

Enjoys:

- mountaineering, skiing, tennis, cosmology
- watching the wiggles with his 2 year old daughter.

Oct. 25 - Nov. 30 2005

- QBIS (all inventories and sales series) reanalysis with Anna.
- BOP reanalysis with Tom and Noel.
- Easter proximity project (first phase of selecting/modelling regressors done).
- mid cycle performance agreement complete.
- TSARF exam questions complete.
- Assisting with NMVS queries from client (with Tom).
- National Accounts reanalysis (100 % done).
- Supervisor Development training (SDP) course.
- Tested new S-PLUS script to create coherence tables (on BOP reanalysis).

Dec. 1 2005 - Dec. 12 2005

- NMVS annual reanalysis w/ ARIMA modelling (high, 100%)
- NMVS queries finalised, knowledgebase updated, suggest changes to Pub.
- Easter proximity project proposals (medium, ongoing)
- Consistency spec/proposal (high, ongoing)

- Belated First Steps Program

Dec. 13 2005 - Jan. 10 2006

- Completed SDP course (high, 100%)
- Consistency quantification document and feedback (high, 90%)
- Consistency (coherence) spec. ongoing - contingent on above (high, 30%)
- Coding up some consistency measures in R and perl with plots in html format (medium, 65%)
- Updated "series identifiers" document to include NMVS owner group description (high, 100%)
- Easter proximity regressor selection under X12-ARIMA (medium, 70%)

Jan. 10 2006 - Jan. 24 2006

- Consistency quantification document, feedback, TSARF presentation (high, 95%)
- Consistency (coherence) spec. ongoing - contingent on above (high, 30%)
- Updates to production tool to summarise consistency measures with plots (medium, 80%)
- Help documentation for consistency tool and TSAPF demo (100%)
- Cleanup of SEASABS groups/users for "Motor Vehicle Sales" (NMVS) client (100%)
- Easter proximity/outliers and regressors under X12-ARIMA (medium, 90%)
- Defined generalised set of Father's day regressors and tested (high, 100%)

Jan. 25 2006 - Feb. 10 2006

- Finalised doco. for generalised proximity corrections under regARIMA (medium, 95%): spec TBD.
- Consistency quantification document updates, feedback, (high, 95%)
- Testing consistency measures: outlier detection methods and robust covariance estimation.
- New R-libraries installed: to perform 2D confidence-level, error-ellipse plots.
- Consistency (coherence) spec. ongoing - contingent on above (high, 30%)
- Updates/tweaks to "consistency summary" production tool (medium, 80%).
- Added generic set of Easter and Father's day regressors to "S:\regressors" with docos and code.
- NMVS queries (re: residual seasonality warnings from TSUpdate) (high, 100%)
- Olivier job adds annual seasonal reanalysis (high, 50%)

Feb. 11 2006 - Feb. 28 2006

- Query on treatment of zero observations in ABSIW (done)
- Olivier job adds ASR (high, 98%)
- Consistency tool upgrades.
- BPG: recipe on "assessing" and "how to improve" consistency.
- New service requests for TSA-download and Generalised proximity regression.
- Cashcard Retail Activity Index (with Theresa); (high, 90%)
- Consistency spec. (70%; ongoing)

Mar. 1 2006 - Mar. 16 2006

- Olivier job adds ASR Invoice posted (high, 99.9%)

- BPG consistency updates (70%, ongoing)
- Cashcard Retail Activity Index (with Theresa); (finalised)
- Consistency spec. (95%; ongoing)
- Probation report for Theresa (100%, finalised).
- Series naming conventions (BPG) updates for JVS (100%, finalised)
- ARIMA practice exercises (100%, completed)
- TestPack planning/design (40%, high).
- Average Weekly Earnings ASR (10%, medium)
- Ad-hoc LPI pub. series checking (100%, done)
- Generalised proximity/regARIMA project revisited (95%, low)

Mar. 17 2006 - Mar. 28 2006

- Average Weekly Earnings ASR with Noel and Nick (my share: 95%, medium)
- Updates to consistency spec. (99%, high)
- Generalised proximity/REGARIMA project (90%, medium)
- Reverse what-if graphs/write-up for Craig's talk (100%, done)
- Loading of "testpack" series into ABSDB (40%, high/ongoing)
- Ad-hoc queries for State Tourism SMA (100%, done)

Mar. 29 2006 - Apr 11 2006

- Average Weekly Earnings ASR queries sent to client (99%, medium)
- Loading of "testpack" series into ABSDB (50%, high/ongoing)
- Write-up of SEASABS/TSUpdate acceptance test procedure (80%, ongoing)
- Perl script for comparing products from acceptance testing (70%, ongoing)
- SMA/ASR issues summary documents for AWE, NMVS and STA (100%)
- ARIMA modelling BPG feedback to Andre.
- Sensitivity analysis to assess "marginal seasonality" in AWE (100%)
- Feedback to Tom's seasonality detection BPG (100%)
- PA self assessment (100%)
- Client notifications of Cyclone Larry impacts (95%, waiting on some replies)
- Tested SR 887_207 (TSA-Download upgrade). Outcome: Failed!

Apr. 12 2006 - May 09 2006

- Updates to SEASABS/TSUpdate acceptance test procedure (100%, ready to test)
- Creation of TestPack series under "TEST" database (UAC 4), help from Phil Carruthers (100%, ready to re-test)
- Testing of SR 887_207 (TSA-Download upgrade), re-designed with Duncan (50%, ongoing)
- Consistency tool updates, robustness against linear-regression failures, added Father's D. (ongoing)
- Consistency BPG and SR updates according to above changes. (100%, up to date)
- AWE queries received, finalised and closure email sent to client (100%, done)
- Assisted Noel with QTD project, ie. added more diagnostics to consistency code. (100%, done)
- Generalised proximity regARIMA project redesign and write-up. (100%, new version to Mark Z.)
- Kalman Filter/cointegration familiarisation and reading. (ongoing)
- State tourism ASR commenced. (ongoing, deadline June 5)
- Theresa's probation report. (100%, done)

- TSAdownload SR update to include Lisa's "summary measures" request (100% done).

May 10 2006 - May 23 2006

- Preparation of series in ABSDB for backcast testing (100%, ready to test)
- Backcast testing (10% complete)
- Tourism ASR (30% complete)
- Cointegration prototyping/testing for inclusion in consistency tool (50%)
- New R-package "urca" installed and evaluated. Handle robust cointegration/unit-root tests (100%)
- Refinements to TSA download SR with Duncan for 2.6 release (80%)
- ARIMA practical exercises (100%)
- Seasonal ARIMA simulator (written but not tested, 50%)

May 24 2006 - June 14 2006

- Wrote Seasonal ARIMA simulator in R (done, placed in R repository: "S:\R\TSAlib\")
- Validation scripts for backcast testing (60% complete)
- Backcast DataBase testing (90%, complete)
- Tourism ASR (completion notification email sent) (100%)
- AD-hoc task for State Tourism client: investigation of SA for new short series (70% -> new project TBD)
- Generalised proximity project: SR written and forwarded to Duncan.
- Updated consistency tool to include cointegration tests and updated documentation+BPG (100%)

June 15 2006 - June 28 2006

- Refining/"robusting" cointegration analysis for consistency tool (60%)
- Ad-hoc client queries for STA (C'games) and AWE (salary sacrificing) (ongoing)
- ARIMA fitting/practice exercise (100%)
- Spectral analysis of QTD with regards to distentangling seasonality vs. TD in STA series (100%)
- Backcasting facility testing and checking fixes in new version (98%)
- Theresa's final probation report (100%)
- LPI client query following removal of 'Safety Net Adjustments' from surveys (80%)

June 29 2006 - July 12 2006

- LPI client query following removal of 'Safety Net Adjustments' from surveys (50%)
- Assisted AWE client with ANSIC06 backcasting advice (100%)
- New version (4.9) of consistency tool tested and released (includes cointegration) (100%)
- Updated all docos and BPG re: consistency tool (100%)
- TSA-download acceptance testing: failed due to unexpected outputs (50%)
- Updated consistency tool to reflect new TSA-download version (98%)
- Ad-hoc client query from NMVS (100%)
- Wrote new tool "groupcompare.pl" to assess consistency in aggregation structures (100%)

July 13 2006 - July 26 2006

- LPI client query following removal of 'Safety Net Adjustments' from surveys (95%)
- Wrote 'quick and dirty' R program to estimate seasonal breaks. Also wrote supporting doco. (100%)
- Prepared TSARF presentation on consistency (100%, done)
- SR testing - whether to include implicit priors when running X11 (100%, proposal sent to Duncan)
- Testing of backcast facility with FAME and other spot checks (new version 1, 100%)
- Backcasting test report for Mark with example (100%)

July 27 2006 - Aug 23 2006

- Ad-hoc queries for AWE (RCVG revisions and salary sacrifice), (100%, salary sacrifice removal ongoing)
- Ad-hoc query for New Motor Vehicles (100%).
- LPI client query following removal of 'Safety Net Adjustments' from surveys (95%, ongoing)
- Refinements and Improvements to "Understanding Seasonal Breaks" document (100%)
- Updated "R" program which rescales an input set of seasonal break factors such that B1 is balanced (100%)
- More backcast testing, gave demo to Special Projects Manager, user manual plan (100%)
- Labour Price Index (LPI) ASR (40%, ongoing).
- MDP course: 5 days to go at end of Aug (20%)
- Retail ASR including consistency tables for all industries (100%)
- Set up test series in ABSDB for testing negative series under X12ARIMA (100%)
- Template table for documenting all R and S-PLUS TSA code (100%)
- Started example 'R' manual for new starters (50%, in progress)
- Read MAC paper on turning point detection for next TSARF (100%)
- Backcasting user manual (20%, in progress)

Aug 24 2006 - Sept 6 2006

- Backcasting user manual (90%, in progress)
- Labour Price Index (LPI) ASR: queries finalised (80%, ongoing)
- LPI client query following removal of 'Safety Net Adjustments' from surveys (95%, ongoing)
- MDP course (70% complete)
- Retail ARIMA modelling feedback to Nick / Andre.
- BPG on manual seasonal breaks (100%, refinements pending feedback)

Sept 6 2006 - Sept 27 2006

- Backcasting user manual (100%, yipee!!!)
- Backcasting ANZSIC06 workshop presentation (100%, yipee too!)
- Labour Price Index (LPI) ASR: all finalised (100%)
- LPI project on removal of 'Safety Net Adjustments' from surveys (95%, methodology summarised)
- SEASABS acceptance testing of SRs 180, 222 and 228 (done, revisions necessary)
- Testing of 2-d aggregations/reconciliation under new test vsn of TSUpdate (50%, continuing)

- State tourism query on publishing state level series (100%)
- JVS ad-hoc query on confirming asymmetric trend computations (100%)
- Copied various SEASABS groups on ABSIW for Alan's testing/research (100%)
- NMVS query from Peter Harper (100%)

Sept 28 2006 - Oct 11 2006

- Manual seasonal break algorithm revised and updated BPG (100%; thanks to Tessa for finding Bug)
- Wrote up procedure for copying datasets on ABSDB for acceptance testing (100%)
- Mid-cycle self assessment (100%)
- Created various SEASABS test groups/datasets for Alan and Mark's testing (100%)
- Testing and cleaning up SRs (mainly Lisa's, Kadeeya's, Craig's and Gordon's; 90%)
- Global acceptance testing (20%)
- Backcast testing with reconciliation on small retail group (100%)

Oct 11 2006 - Oct 25 2006

- Wrote document on 'Aggregation Build Operators within TSUpdate'
- Followed up on feedback to improve presentation of agg. structures in SEASABS/TSUpdate. Talked to TSD
- Backcasting client queries (BOP, Retail, QEAS)
- Global acceptance testing (80%)
- Updated sx11.r functions to read new TSAdownload fields. Updated in TSA R/SPlus functions table (100%)
- Specs on testing 'History Edit' and 'SEASABS client version' for Joe and Theresa respectively
- Backcast testing with reconciliation on retail group (100%)
- Impact of cessation of Safety Net Adjustments on LPI (client queries, 100%)
- Spec on improved presentation of agg structures in TSUpdate/SEASABS (forwarded to TSD, 100%)
- Backcasting MD-seminar preparation (100%)

Oct 26 2006 - Nov 08 2006

- Feedback on Nick's proposal to add prior flavour flags in SEASABS (100%)
- Impact of cessation of Safety Net Adjustments on LPI Q3'06 (client query, 100%)
- Global acceptance testing (98%)
- Backcasting MD-seminar (100%)
- Backcasting client queries (QBIS and Retail, ongoing)
- Reclassification/re-organisation of draft SRs on TSA-WDB (100%)
- SR acceptance testing and cleanup for version 2.6 (100%)
- Preparation for NAB ASR (notification sent)
- Preparation for MD seminar on consistency (70%)

Nov 09 2006 - Nov 29 2006

- Safety Net Adjustments on LPI Q3'06 (client queries, 100%)
- MD seminar on consistency (100%)
- Assisted Tessa with 'What-if' Graph project (ongoing)
- Backcasting client queries (QBIS and Retail, ongoing)

- NAB ASR: income (60%, ongoing)
- Consistency BPG updates with new version/output format (100%)
- Consistency SR updated with phase 2 infrastructure (100%)
- EL1 Job application (100%)
- SEASABS testing queries from clients (30% done)

Nov 30 2006 - Dec 13 2006

- Backcasting client queries (QBIS and Retail, ongoing)
- NAB ASR: income (99%, clean-up to do)
- SEASABS testing queries from clients (95% done)
- Assessment of AOs versus LGEXs for LFS (100%)
- LFS queries ad-hoc (100%)
- New 2D agg. structure for retail testing (100%)
- Specifications for version 2.0 of backcast facility (100%)

Jan 11 2007 - Jan 31 2007

- Ad-hoc clean-up of SRs and remaining issues from v2.6 testing (100%)
- ASR for Olivier Job adds (98%, final quote dispatched)
- Preparation for installation of R version 2.4.1 (40%)
- Checking pubs for deletion prior to analysis start from new TSupdate (100%)
- TSARF presentation on SNA removal from LPI series (100%)
- Lessons learnt and future strategies document for SEASABS testing (100%)

Feb 1 2007 - Feb 14 2007

- Set-up of AO vs LGEX project for LFS (100%)
- LFS queries: January start date regressor revision for Jan pub (100%)
- National Income Forecasting (NIF) ASR (100%)
- Underutilisation ASR (100%)
- LPI Workchoice impact assessment for Dec'06 (100%; ongoing)
- What-if graph assessment with Kirk (98%)
- Following-up client feedback re: SEASABS acceptance testing (100%)
- Backcasting seminar for BSM training (100%)
- Set-up for LFS backcast assessment (70%)

Feb 15 2007 - Feb 28 2007

- LFS composite estimation initial assessment (80%)
- Set up ToolKit script to streamline LFS CE assessment (90%)
- Finalised Underutilisation ASR (100%)
- Preparation for installation of R version 2.4.1 (90%)
- Professional Statistical Program (course; 100%)
- Investigation into treatment of non-seasonal series (100%)
- ANZSIC workshop presentation (100%)
- Assisted Alan with asymmetric weights project (ongoing)

Mar 1 2007 - Mar 14 2007

- LFS composite estimation assessment (80%)
- LFS ASR (first group done, more to go: 60%)
- Backcasting SSB schedule with Justin Farrow (100%)
- BACS commencements ASR with Chris/Noel/Joe (100%)
- ASR checklist and sign-off procedure document (100%)
- Tested script to reset AAPC/AAC in TSUpdate to zero (100%)
- Assembled SMA/client key issues document (100%)

- Submitted SR to fix I/C inflexibility in TSUpdate for quarterlies (100%)
- Dec Qtr '06 Census corrections for SEE (100%)
- SEASABS development plans for '07 FWP (90%)

Mar 15 2007 - Mar 29 2007

- ASR checklist updates and explanations (100%)
- Detecting non-seasonal/never adjusted series in SEASABS: SR submitted (100%)
- Consistency SR: storing/generating multidimensional maps (100%)
- LFS composite estimation assessment (100%)
- Big SEASABS bug: history getting written into Priors Window! (fixed).
- Telstra contributions in Nov06 for pub/prov JVS series (100%)
- Evaluation/testing of R version 2.4.1 - now on portal! (100%)
- Referee reports (100%)
- Rechecked start date problem for JVS, STA and Labour Market collections (100%)
- Prioritised SRs for TSDs FWP (100%)
- Backcasting bugs and plans (ongoing)

Mar 30 2007 - Apr 12 2007

- Updated backcasting manual on how to handle reconciliation (100%)
- Background material for Ramadan project for Chris (100%)
- ARIMA implementation schedule replan (100%)
- LFS CE information paper review (100%)
- week 1/2 LFS ex-met interviewer workload project (60%)
- Average Weekly Earnings ASR - just started (50%)
- Performance Agreements (80%)
- ARIMA assessment/summary for JVS (80% - client notified of plans)

Apr 13 2007 - Apr 26 2007

- Average Weekly Earnings ASR (90%, queries sent)
- Telstra assessment for AWE, SEE, LPI (60%, notifications sent)
- ARIMA assessment/summary for JVS (80% - client notified of plans)
- Labour Force ASR for new composite estimated groups (90%, queries sent)
- Preparation for SEE ASR (new CSM is Alan P)
- Testing of new standalone SEASABS
- Impact of WorkChoices on LPI estimates (data preparation)