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Finance and Economics Discussion Series:
Cleaning up the Errors in the Monthly
"Employment Situation" Report: A
Multivariate State-Space Approach

United States Federal Reserve
Board, Mark W. French

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This paper examines the underlying state of the labor market, assuming data in the monthly Employment Situation are contaminated by measurement error and other transient noise. To better filter out unobserved noise, the methodology exploits correlations among labor-market series. Household employment and labor force have cross-correlated sampling errors; establishment employment and hours-worked may, also. The Kalman filtering procedure...

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- Authored by Mark W French
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