



Combining survey and administrative data using state space methods

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Ready access to transactional data in real time challenges the authority of official series and the theories that underpin them. Multivariate state space estimators that combine disparate sources of data efficiently offer a solution without abandoning the design paradigm of official statistics.

The potential of the recursive predictive method to deliver a satisfactory official estimation framework that is temporally tuned is tested in two peripheral domains: natural resource monitoring, and welfare payment assurance. The method, more generally, can ground data integration through theory that accounts for multiple, time dependent, sources of information but respects quality assurance constraints.

Keywords: multivariate Kalman filters; micro integration; restriction estimators; state space methods.