MASOUD M NASARI, Bank of Canada

Disaggregating low-frequency economic measures

Having access to high-frequency economic measures is essential for making informed decisions and understanding economic trends in real-time. These measures, such as the Gross Domestic Product (GDP), are not always available at a desired high-frequency. For example, the GDP for Canadian regions is available only annually. A method of disaggregating the annual GDP of the regions to estimate their quarterly and monthly values will be presented in this talk. The results will, in turn, be used for nowcasting and forecasting future values of the high-frequency regional GDP