

Promoting the use of a publically available scanner data set in price index research and for capacity building (*also suitable as a poster presentation and/or room document if need be*)

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The present paper demonstrates how a publically available scanner data set, Dominick's Finer Foods, can be used for price index research and capacity building. Though historic, it shows all the specificities one finds in modern electronic transactions data, particularly a dynamic universe due to new and disappearing products (i.e. churn). Discounting the incomparability of different data sets would add to transparency in this evolving strand of the literature. Likewise, training courses could be run even before such data become available to statistical offices.

The paper continues by estimating price index numbers using the weighted time-product dummy method which accounts for product churn and overcomes chain drift. It further derives an indicator of product heterogeneity from the results. Moreover, the December splice is introduced for calculating non-revisable indices in real time with a view to the European HICP. Last, it is shown that the use of weights, despite now being the preferred approach, comes at a cost: there is now also much more noise in the time series than in the unweighted version.