Job-to-job transitions: definition and applications

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Abstract

Quarterly labour market flow statistics are derived from the EU-LFS by comparing the labour market status of individual survey participant for two consecutive quarters. Their labour market status (employed, unemployed, inactive) is determined by asking each of them about his or her labour market status in a specific reference week of each quarter. While the resulting transition statistics link the stocks of the quarters and show net and gross flows between them, they do not give a complete picture of all movements that might have taken place. Thus, even when individuals are observed to have remained in one particular labour market status in two consecutive quarters, some transitions might have been missed. These might either be unobserved intra-quarter transitions between statuses, or in the case of employed individuals, transitions between different jobs. In this paper we propose a definition of job-to-job transitions based on variables regularly available in the LFS. Once job-to-job transitions have been determined, they can be used for a variety of purposes. On top of estimating transition probabilities by breakdowns such as contract type or age, using the same regression methodology that is currently employed for other breakdown of flows, we will present another example in this paper: in combination with regular flows out of employment, we estimate a harmonized job turnover rate. This is an indicator which is urgently requested by a number of users as DG ECFIN, but so far not available from other harmonized sources.

1 Introduction to labour market flows

Labour market flows based on the EU-LFS are currently published only for the quarterly transitions between the three main ILO labour market status, employed, unemployed and inactive. While these transitions give a good indication of the dynamics in a country's labour market in comparison to other countries and over time, it does not tell the whole story. As the labour market status is only collected once for each quarter, we can only compare the situation in the two reference weeks, but miss all other changes that might have taken place. This of course, can be intra-quarter transitions: while observing an individual in two consecutive quarters as unemployed, we do not know if in the meantime, the individual might have worked, or might have been unavailable to work, thus being employed or inactive according to the ILO definition. A plethora of similar scenarios can be thought of. Clearly the current estimates of flows are a lower boundary estimate of actual transitions taking place. Apart from unobserved intra-quarter transitions, transitions *between* jobs are not observed. There, the case is slightly different, as the transition from one job to the other might take place between the two quarterly observations, but cannot readily be identified by comparing the ILO status only. In this paper, we attempt to identify job-to-job changes by using information on the duration in the current job in combination with the information derived from the flow statistics. Section 2 discusses the exact definition, the interpretation of job-to-job transitions, and shows estimates of the total transition probabilities. In section 3, we introduce the breakdown by age, showing that probability patterns by age are extremely similar over all countries. Section 4 shows a further application by calculating an indicator for the job turnover rate, comparing it with estimates that could be derived from the LFS without the use of flow statistics.

2 Job-to-job transitions

Quarterly labour market flow statistics are derived from the EU-LFS by comparing the labour market status of individual survey participant between two consecutive quarters. Their labour market status defined according to the ILO definition (employed, unemployed, inactive) is

determined by asking each of them about his or her labour market status in a specific reference week of each quarter. After reweighting the data to meet the margins of the labour market status in both quarters, levels and transition rates can be derived. A detailed explanation of the method used and some results can be found on Eurostat's Statistics Explained page for LFS Flow Statistics and the Task Force FLOWS final report.[1] An example of the typical output produced and presented is shown in figure 1.

Figure 1: Transition rates between ILO statuses, EU excl DE and BE, 2016Q2 to 2016Q3

This matrix shows in the diagonal the probabilities of staying in a given ILO status. Those staying in unemployment or inactivity are of interest in as far as it makes sense to learn about their characteristics for remaining in their particular status; this is however done by comparing them to those moving out of the respective status. Those remaining in employment may however have moved to another job; in the following subsections we investigate how we can derive these transitions given the LFS variables available, and for what they can be used.

2.1 Definition of job-to-job transitions

In order to identify the share of individuals who have changed job between being observed in the initial and the target quarter, we count those individuals who are employed in both quarters, and who can be identified as having started the current job in between the two observations,

[1] http://ec.europa.eu/eurostat/statistics-explained/index.php/Labour_market_flow_statistics_in_the_EU, Task Force report available upon request

including the month of the initial observation and of the second observation. This means that the reference months as well as the distance between the reference months (usually 3, but in about 2.5% of all cases it can differ) are used in the definition of the job-to-job flow. This approach slightly differs from the one employed by Gomes (2012), who restricts the cases to those with job tenure of less than 3 months (not including the third month), independent of the reference month. This means that all those individuals who started the new job in the same months as they were surveyed in the initial quarter are in fact excluded. Our decision to include the month of the initial observation as well stems from the analysis of unemployment to employment and inactivity to employment flows, where those who report a flow into employment often show to have STARTIME[2]=3, implying that a non-negligible number of cases start a new job in the same month as the initial interview. Table 1 compares the different approaches with respect to the variables used for the construction of the job-on-job indicator.

Table2: Overview of definitions for job-to-job transitions, by reference month of quarter

DEFINITION	REFERENCE MONTH 1	REFERENCE MONTH 2	REFERENCE MONTH 3
Gomes (2012): initial and target quarter employed, started job at most two months ago	ILOSTAT Q(i)= 1 ILOSTAT Q(t)=1 STARTIME=0,1,2	ILOSTAT Q(i)= 1 ILOSTAT Q(t)=1 STARTIME=0,1,2	ILOSTAT Q(i)= 1 ILOSTAT Q(t)=1 STARTIME=0,1,2
Proposal Eurostat: initial and target quarter employed, started job between two measurements	ILOSTAT Q(i)= 1 ILOSTAT Q(t)=1 STARTIME=0,1,2,3 s.t. STARTIME<= REFM2-REFM1	ILOSTAT Q(i)= 1 ILOSTAT Q(t)=1 STARTIME=0,1,2,3,4 s.t. STARTIME<= REFM2-REFM1	ILOSTAT Q(i)= 1 ILOSTAT Q(t)=1 STARTIME=0,1,2,3,4 ,5 s.t. STARTIME<= REFM2-REFM1

In either approach, it is impossible to exclude individuals who did not directly transition from one job to the other, but had unobserved spells of unemployment or inactivity in between. Also, it is impossible to define exactly the nature of the job change; while the renewal of contracts in the same

[2] The variable STARTIME is defined as the time in months since the person started her current employment.

firm or the change of work for those employed by an employment agency is explicitly excluded in the definition of the variable STARTIME, individuals should report the local unit for their ISCO and NACE sections. This means that we can find changing NACE and ISCO for those without a job-to-job transitions, and of course vice versa. We therefore do not attempt to further fine –tune the definition, attempting to identify those moving to a new job inside their firm or enterprise, but rely on ILOSTAT and STARTIME exclusively.

2.2 Interpretation of job-to-job transitions

Relatively high inflows and outflows of employment are generally thought to be signs of a dynamic labour market, but cannot be interpreted by themselves, i.e. without further information on the total level of employment as well as developments over time. As firm level data cannot readily be integrated into the LFS, there is also no additional information on whether job separations imply job destructions, and hirings imply job creations. All this applies of course also to job-on-job transitions. Due to the periodicity of other interesting variables such as LEAVREAS, we cannot (yet) derive information on the reasons for the job separation, which would allow some degree of classification. However, there is information on the type of contract; Serrano (1998) argues for Spain that fixed term contracts play a large role for the overall level of dynamics, as they account for most hirings and separations; despite this impact, he argues, there is negligible impact on the level of job destruction and creation. While his finding are surely not representative, given the age of his analysis and the focus on Spain, which has the highest share of temporary contracts in 2015 (20.7% , EU average 11.1% of total employment), the argument does make sense. Following this logic, we provide the figures for job-on-job transitions also for employees leaving and entering only jobs with unlimited contracts. This way, we can to some extent get an understanding in how far a high level of overall job-to-job transitions reflect country level effects linked to the institutions governing fixed term contracts.

Table 2 below shows the job-to-job transition probabilities according to the two definitions explained in section 2.1 as well as the EUROSTAT definition restricted to permanent contracts only alongside the employment rate as well as total employment to employment flows for the annual average of quarterly transitions in 2015.[3]

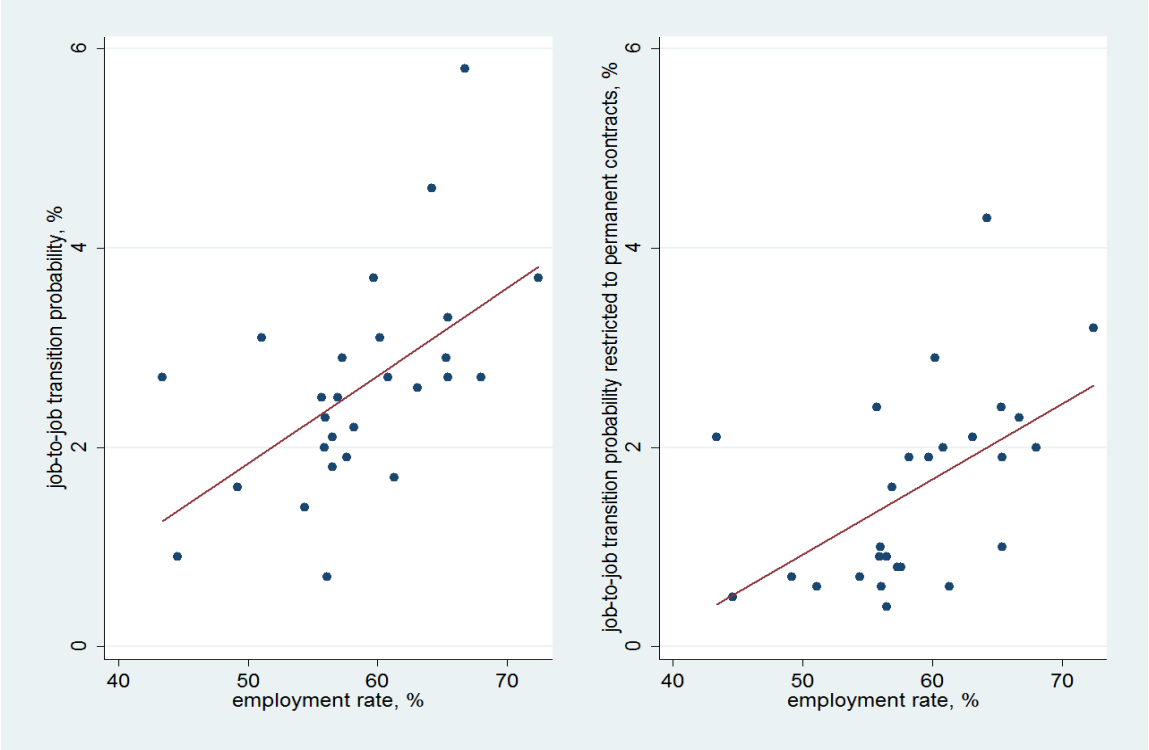
Table2: Employment and transition data age group 15-74, 2015

	employment rate, 15-74	employment to employment transitions probability	EUROSTAT job-to-job transition probability	job-to-job transition probability restricted to permanent contracts	GOMES (2012) job-to-job transition probability
SE	66.7	95.9	5.8	2.3	4.2
DK	64.2	94.9	4.6	4.3	3.0
CH	72.4	95.5	3.7	3.2	2.4
FI	59.7	93.8	3.7	1.9	2.3
NL	65.4	96.8	3.3	1.0	2.1
LT	60.2	97.2	3.1	2.9	2.4
ES	51.1	93.6	3.1	0.6	1.8
UK	65.3	97.6	2.9	2.4	1.6
PT	57.3	94.2	2.9	0.8	2.0
MK	43.4	91.4	2.7	2.1	1.4
LV	60.8	96.6	2.7	2.0	1.2
NO	68.0	95.9	2.7	2.0	1.7
EE	65.4	96.8	2.7	1.9	1.5
AT	63.1	95.8	2.6	2.1	1.4
MT	55.7	98.8	2.5	2.4	1.1
CY	56.9	95.7	2.5	1.6	1.0
FR	56.0	95.9	2.3	1.0	1.3
IE	58.2	97.1	2.2	1.9	1.2
SK	56.5	98.1	2.1	0.9	1.1
HU	55.9	97.7	2.0	0.9	1.0
SI	57.6	93.6	1.9	0.8	1.1
PL	56.5	98.2	1.8	0.4	0.7
CZ	61.3	98.4	1.7	0.6	0.8
IT	49.2	95.7	1.6	0.7	0.8
BG	54.4	98.0	1.4	0.7	0.7
GR	44.6	98.2	0.9	0.5	0.1
RO	56.1	97.8	0.7	0.6	0.4

[3] Annual averages refer to averages of four quarterly transitions, starting with the Y(t-1)Q4 to Y(t)Q1 transition.

Shares of job-to-job transitions are by construction higher in our proposed definition in comparison with that used by Gomes (2012), though the degree to which including the additional months matter for the estimate differs depending on the country. The difference is particularly striking for Greece, where the already low probability of 0.9% drops to 0.1%. Estimates for the transition probabilities of those who move exclusively from a permanent to a permanent contract are best judged with regard to the overall probability transition. We find that Sweden has the highest job-to-job transition probability only when including all contract types, while Denmark takes this place when restricting the measure to permanent contracts only. In general, there are quite large differences between countries; in Spain, but also Portugal and the Netherlands, the difference is quite striking, while in countries as Sweden, Denmark and Lithuania, the impact of excluding temporary jobs is much less pronounced. Combining the results with employment rates, there is a clear positive correlation observed between job-to-job transitions and overall employment rate. Despite the difference in impact by country, the same holds when using the job-to-job transition rate restricted to permanent contracts. Figure 2 shows that the trendlines drawn through the scatterplots depicting the two measure of job-to-job transitions alongside employment rates are almost parallel. This indicates, that while for individual countries the choice of analysing job-to-job transitions for permanent contracts only may be a relevant decision, the overall evidence seems to indicate that in countries with higher employment rate, we also find higher job-on-job transition probabilities, and that higher job-to-job transition probabilities are generally positive.

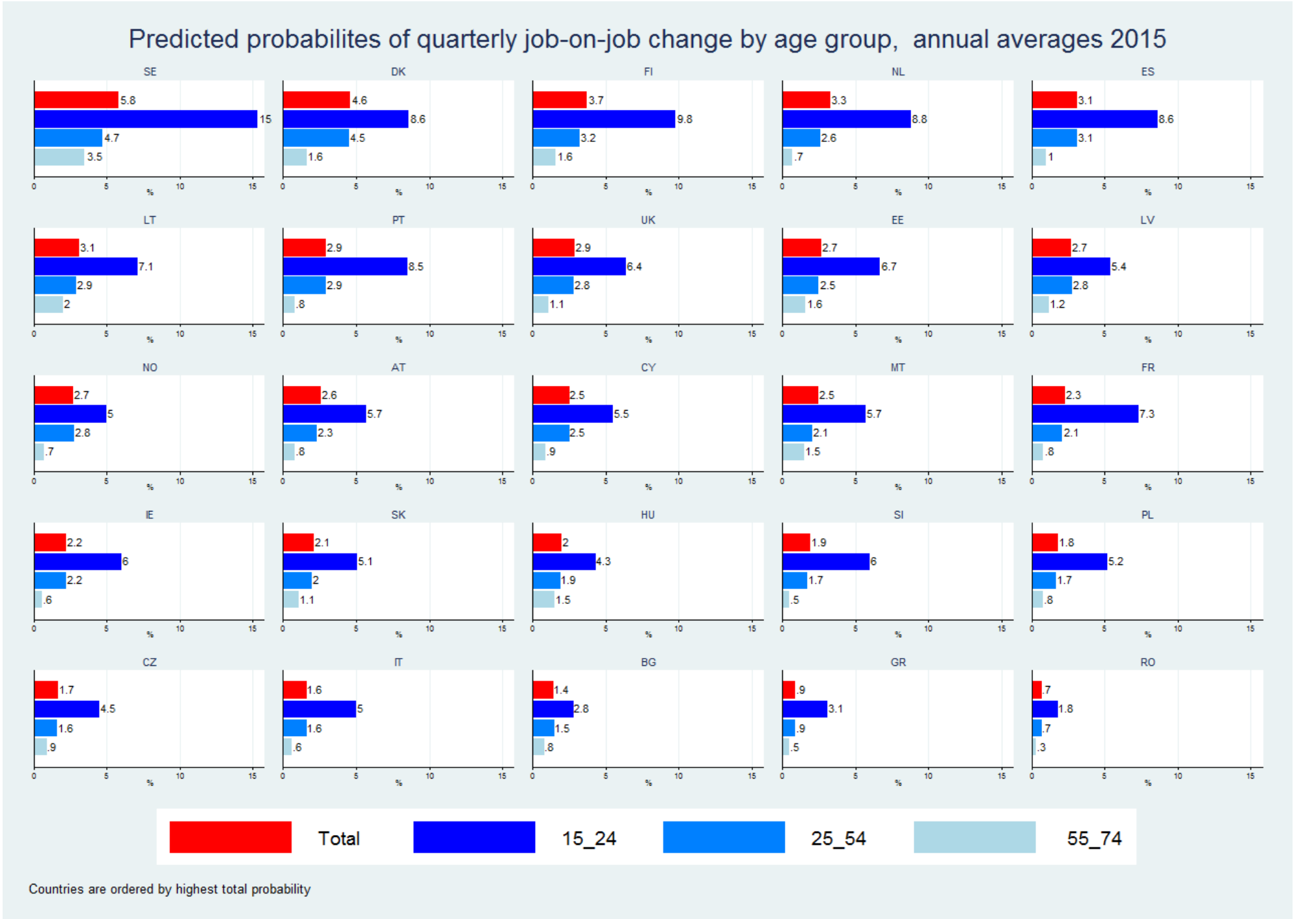
Figure 2: Employment rate plotted against job-to-job transitions, age group 15-74, 2015



3 Estimated probabilities of job change by age

Further breakdowns of job-to-job transitions of interest are age breakdowns, by industry and possibly by occupation. Breakdowns by sex show no discernible differences. Breakdowns by age however, are more interesting. Figure 3 below gives and overview of transition probabilities by age group, derived using the methodology proposed in Kiiver and Espelage (2016). Quite clearly, those aged 15-24 in all countries show a much higher probability for job-to job transitions than older employees. This is not surprising given the ILO definition of employment, what we know about transition probabilities for fixed term contracts which are relatively more common for younger employees just entering the labour market, and the higher flexibility of younger employees who may not yet have dependents on the job market. When restricting the analysis also to permanent jobs, we find the same pattern though, indicating the effect is not completely driven by the higher transition rate of fixed term contracts.

Figure 3: Predicted probabilities of quarterly job-on-job change by age group, annual averages 2015



Countries are ordered by highest total probability

4 *Use of job-to-job transitions data in labour turnover estimates*

The job turnover rate is defined by the OECD (1996) as the absolute sum of net employment changes across all establishments or firms expressed as a percentage of total employment. Generally, the job turnover is derived from data on hirings and separations reported on a regular (e.g. monthly or quarterly) basis by firms and enterprises, rather than individuals. Given that however no harmonized figures exist in either business statistics or from job vacancy statistics in Europe (as e.g. summarized in Bauer, 2015), nor is any sort of estimate from other sources published by Eurostat, we propose to construct a measure for the job turnover rate from the existing flows data. This estimate will by definition be an underestimate, as we only capture part of hirings and separations in the flow data due to comparing two points in time, thus missing any changes occurring in between these reference points. Firm level data should in principle be able to report the whole number of hirings and separations, thus giving a complete picture. Partially, the fact that we underestimate thus by definition the turnover using quarterly data may be offset by the fact that we include self-employed, who in some countries exhibit very large flows between statuses.[4] Given the absence of alternative data and sources, we think the exercise to be relevant and useful.

Crucially, we need not only all inflows from unemployment and inactivity into employment (hirings), as well as all outflows from employment (separations) , but also the job-to-job transitions to capture all movements. In order to get as close as possible to the way the data are usually collected, the job-to-job transitions have to be counted twice, as they are a separation for one firm, and a hiring for another . This means that their importance for the total estimate is very large. We define separations (S) and hirings (H) in the following way:

$S_{q,A}$= $FLOW_{q,A}$(E to I)+ $FLOW_{q,A}$ (E to U)+$FLOW_{q,A}$(J to J)

[4] This is for example the case in Romania; we think it might be due to subsistence farming which is only perceived as employment in the weeks when produce is sold.

$H_{q.A}$= $FLOW_{q,A}$(I to E)+ $FLOW_{q,A}$ (U to E)+$FLOW_{q,A}$(J to J)

Turnover rate(flows)$_A$ =100* $\frac{\sum_{q=1}^{q=4}(S_{qA}+H_{qA})}{E_A}$

where E refers to employment, U to unemployment, I to inactivity and J to Job; sSubscript q refers to the target quarter of a flow, and subscript A refers to the reference year. While the flows between the relevant ILO statuses are taken from the regularly published Eurostat data, job-to-job flow levels are derived by applying the estimated transition probabilities from section 2 to employment figures. Using data from Denmark in 2015 as an example, we find that total separations amount to 1.12 million, and total hirings to 1.09 million, of which 0.53 million for job-to-job flows, respectively, resulting in a turnover rate of 81%. In this example, job-to-job transitions thus make up almost half of all transitions, and should thus not be neglected.

Another interesting feature of the job turnover rate as estimated from the LFS is the fact that using the variables STARTIME along with the variable LEAVTIME , we can estimate the same measure using regular quarterly data instead of flow data. In the equation below, q therefore refers to the reference quarter. The main difference is that we will miss the double counting necessary for the job-to-job flows. Given the size of these flows in comparison to the total, this is of course a relatively large omission. Table 3 shows the labour turnover estimates using both measures for all other countries in 2015, as well as the percentage point difference between the two.

$S_{q,A}$= U_{qA} + I_{qA} if LEAVTIME ≤ 3

$H_{q.A}$= E_{qA} if STARTIME ≤ 3

Turnover rate(LFS)$_A$ =100* $\frac{\sum_{q=1}^{q=4}(S_{qA}+H_{qA})}{E_A}$

Interestingly, estimates using both approaches are quite close for some countries, and in some cases we even find the direct estimate from the LFS to be higher than the one derived from flow statistics. This could be due to a variety of reasons, which need to be investigated on a country by country basis. In the larger number of cases though, estimates between the two methods differ strongly; in 2015, the rate estimated for Portugal using flow statistics is about twice as big as the one using the LEAVREAS and STARTIME variables.

Table 3: Turnover rates as defined in section 4, 2015

COUNTRY	YEAR	turnover rate,% derived from FLOWS	turnover rate,% derived directly from the LFS	percentage point difference between the two measures	double count job-to-job flows as % of total turnover
AT	2015	62.8	39.3	23.5	37.7
BE	2015		30.7		
BG	2015	33.3	27.3	6.1	38.7
CY	2015	43.7	44.6	-0.9	38.2
CZ	2015	32.4	23.7	8.7	49.0
DE	2015		43.9		
DK	2015	84.5	57.5	27.0	48.0
EE	2015	58.0	35.6	22.4	44.4
ES	2015	79.5	63.9	15.5	32.9
FI	2015	83.3	63.3	20.0	38.7
FR	2015	59.2	39.3	19.9	37.0
GR	2015	22.8	23.8	-1.0	29.9
HU	2015	35.0	29.3	5.7	43.2
IE	2015	47.5	48.9	-1.4	42.0
IT	2015	49.9	36.1	13.9	27.6
LT	2015	42.2	35.0	7.2	51.4
LV	2015	68.6	40.4	28.2	43.3
MT	2015	34.8	30.6	4.2	63.3
NL	2015	50.4	49.1	1.3	51.1
PL	2015	35.2	35.2	-0.1	48.1
PT	2015	79.3	40.5	38.7	33.8
RO	2015	40.9	16.0	24.8	7.1
SE	2015	81.7	71.0	10.7	58.6
SI	2015	67.1	33.4	33.8	23.9
SK	2015	20.4	39.1	-18.7	49.2
UK	2015	40.4	34.7	5.6	53.2

The share the job-to-job transitions have in the total turnover do not seem to be responsible for this effect though, as they differ widely and without clear pattern. As estimates are in many cases consistent over time using either method (see annex for full table), but do not show the same trend, additional investigations as to what drives the development over time (separations or hirings) would be necessary to understand the differences. While we are convinced that the indicator based on the flow data captures the phenomenon well, the discussed inconsistencies should be analysed before the indicator can be published.

5 Future areas of work

Adding job – to-job transitions to the data published by Eurostat seems a promising proposal, given the large amount of useful information derived in the previous section. Further investigation into transitions from jobholders with a temporary contract into jobs with permanent contracts seems to be one of the most interesting missing pieces of the discussion. As indicated in section 3, there are also further breakdowns of job-to-job transitions that may be of interest; especially the combinations of NACE and ISCO codes with the type and possibly length of contract may shed light on dynamics in different industries and occupations. Also the differences in working time, and whether involuntary part-time workers manage to move into full-time jobs is an important question that could to some extent be answered by using job-to-job transitions data. All these issues require a careful analysis, partially on a very detailed level, which may not be possible for all combinations of variables of interest, or for all countries. Finally, an investigation into the question whether job quality improves for those changing jobs is another promising path. This seems particularly interesting for those countries which collect wage information on a quarterly basis for the purpose of the variable INCDECIL.

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Annex

Full table 2011 to 2015 of job turnover rates, in %

COUNTRY	YEAR	turnover rate derived from FLOWS	turnover rate derived directly from the LFS	percentage point difference between the two measures
AT	2011	56.6	41.4	15.2
AT	2012	57.8	40.3	17.5
AT	2013	58.4	40.2	18.3
AT	2014	58.7	39.9	18.8
AT	2015	62.8	39.3	23.5
BE	2011		36.3	
BE	2012		33.6	
BE	2013		31.3	
BE	2014		29.5	
BE	2015		30.7	
BG	2011	30.1	27.2	2.9
BG	2012	33.7	32.1	1.6
BG	2013	36.8	32.9	3.9

BG	2014	37.5	29.5	8.1
BG	2015	33.3	27.3	6.1
CY	2011	53.8	37.6	16.2
CY	2012	54.9	41.4	13.6
CY	2013	51.5	46.3	5.2
CY	2014	44.7	47.1	-2.4
CY	2015	43.7	44.6	-0.9
CZ	2011	27.9	27.4	0.5
CZ	2012	29.1	25.3	3.8
CZ	2013	29.0	25.2	3.8
CZ	2014	28.6	24.6	3.9
CZ	2015	32.4	23.7	8.7
DE	2011		50.2	
DE	2012		45.3	
DE	2013		44.1	
DE	2014		42.7	
DE	2015		43.9	
DK	2011	80.7	54.6	26.0
DK	2012	87.4	54.4	33.0
DK	2013	85.5	54.9	30.6
DK	2014	82.5	57.4	25.2
DK	2015	84.5	57.5	27.0
EE	2011	49.3	42.8	6.5
EE	2012	53.7	37.7	16.0
EE	2013	50.8	37.9	12.9
EE	2014	48.4	36.9	11.4
EE	2015	58.0	35.6	22.4
ES	2011	79.7	62.8	16.9
ES	2012	78.8	63.9	14.8
ES	2013	76.3	63.7	12.6
ES	2014	77.7	63.9	13.8
ES	2015	79.5	63.9	15.5
FI	2011	80.6	64.4	16.2
FI	2012	82.0	62.8	19.2
FI	2013	82.8	62.3	20.6
FI	2014	84.7	62.4	22.3
FI	2015	83.3	63.3	20.0
FR	2011	52.2	42.9	9.4
FR	2012	50.5	42.4	8.1
FR	2013	49.5	40.9	8.6
FR	2014	57.7	38.9	18.9
FR	2015	59.2	39.3	19.9
GR	2011	24.8	19.0	5.8
GR	2012	26.8	20.1	6.7

GR	2013	23.1	22.5	0.6
GR	2014	21.6	25.2	-3.6
GR	2015	22.8	23.8	-1.0
HU	2011	37.7	31.6	6.2
HU	2012	41.6	32.9	8.6
HU	2013	46.2	34.9	11.3
HU	2014	40.7	31.3	9.4
HU	2015	35.0	29.3	5.7
IE	2011	43.5	42.5	1.0
IE	2012	43.4	44.8	-1.4
IE	2013	43.2	45.1	-1.9
IE	2014	45.2	48.2	-2.9
IE	2015	47.5	48.9	-1.4
IT	2011	48.4	31.4	17.0
IT	2012	50.1	33.3	16.7
IT	2013	49.4	33.1	16.2
IT	2014	50.9	34.4	16.4
IT	2015	49.9	36.1	13.9
LT	2011	49.3	33.9	15.4
LT	2012	39.1	31.6	7.5
LT	2013	40.3	36.7	3.6
LT	2014	42.1	31.0	11.1
LT	2015	42.2	35.0	7.2
LV	2011	51.8	48.7	3.0
LV	2012	57.3	45.5	11.8
LV	2013	64.2	47.1	17.1
LV	2014	71.1	42.6	28.5
LV	2015	68.6	40.4	28.2
MT	2011	31.8	36.7	-4.9
MT	2012	33.5	33.2	0.2
MT	2013	39.4	33.5	5.9
MT	2014	41.7	33.1	8.6
MT	2015	34.8	30.6	4.2
NL	2011	52.9	41.9	11.0
NL	2012	49.3	41.2	8.0
NL	2013	47.3	46.9	0.4
NL	2014	47.6	47.2	0.4
NL	2015	50.4	49.1	1.3
PL	2011	31.1	32.3	-1.2
PL	2012	33.9	32.3	1.6
PL	2013	33.5	33.1	0.4
PL	2014	34.7	33.8	1.0
PL	2015	35.2	35.2	-0.1
PT	2011	72.4	38.1	34.4

PT	2012	73.1	39.1	34.0
PT	2013	74.8	38.8	36.0
PT	2014	75.5	39.1	36.5
PT	2015	79.3	40.5	38.7
RO	2011	90.3	34.1	56.1
RO	2012	27.0	27.4	-0.4
RO	2013	30.1	27.3	2.8
RO	2014	28.6	24.1	4.5
RO	2015	40.9	16.0	24.8
SE	2011	82.5	70.2	12.3
SE	2012	81.2	70.1	11.0
SE	2013	78.6	70.2	8.4
SE	2014	80.1	73.0	7.1
SE	2015	81.7	71.0	10.7
SI	2011	67.6	34.3	33.3
SI	2012	58.0	30.5	27.5
SI	2013	64.4	32.1	32.3
SI	2014	64.2	22.2	42.1
SI	2015	67.1	33.4	33.8
SK	2011	34.1	30.1	4.0
SK	2012	24.5	29.6	-5.1
SK	2013	22.5	32.4	-10.0
SK	2014	19.0	33.3	-14.3
SK	2015	20.4	39.1	-18.7
UK	2011	45.2	32.8	12.4
UK	2012	43.7	34.3	9.4
UK	2013	43.1	34.6	8.5
UK	2014	41.8	34.5	7.4
UK	2015	40.4	34.7	5.6