

Warsaw, 26-27 November 2018

NBP Workshop on Forecasting Preliminary Programme

Monday, 26 November 2018

- 8.30 – 9.00 Registration, welcome coffee
- 9.00 – 9.10 Opening remarks
- 9.10 – 11.00
- ***A Bayesian Approach for Inference on Probabilistic Surveys***
Marco Del Negro, Federal Reserve Bank of New York
Co-authors: R. Casarin, Università Ca' Foscari, Venice
F. Bassetti, Politecnico, Milan
 - ***Bayesian Dynamic Tensor Regression***
Roberto Casarin, Università Ca' Foscari, Venice
Co-authors: M. Billio, Università Ca' Foscari, Venice
S. Kaufmann, Study Center Gerzensee
M. Iacopini, Università Ca' Foscari, Venice, Université Paris I
- 11.00 – 11.30 Coffee break
- 11.30 – 13.30
- ***Large-Scale Dynamic Predictive Regressions***
Daniele Bianchi, Warwick Business School, University of Warwick
Co-author: K. McAllinn, University of Chicago Booth School of Business
 - ***The Global Component of Inflation Volatility***
Massimiliano Marcellino, Bocconi University, IGER and CEPR
Co-authors: A. Carriero, Queen Mary, University of London
F. Corsello, Banca d'Italia
- 13.30 – 14.30 Lunch
- 14.30 – 15.15 Poster session
- 15.15 – 16.45
- ***Regional Output Growth in the United Kingdom: More Timely and Higher Frequency Estimates, 1970-2017***
Aubrey Poon, University of Strathclyde
Co-authors: G. Koop, University of Strathclyde
S. McIntyre, University of Strathclyde
J. Mitchell, University of Warwick
 - ***Variational Bayes Inference in High-dimensional Time-Varying Parameter Models***
Dimitris Korobilis, University of Essex
Co-author: G. Koop, University of Strathclyde
- 16.45 – 17.00 Coffee break
- 17.00 – 18.15
- ***Modeling of Economic and Financial Conditions for Nowcasting and Forecasting Recessions: A Unified Approach***
Cem Çakmaklı, Koç University, Istanbul
Co-authors: H. Demircan, Koç University, Istanbul
S. G. Altug, American University of Beirut and CEPR
 - ***Optimal Pooling and Finite Mixture Distribution Combinations of Probabilistic Forecasts***
Giulia Mantoan, Warwick Business School, University of Warwick

Tuesday, 27 November 2018

8.30 – 9.00 Welcome coffee

- 9.00 – 11.15
- ***Predicting Risk Premia in Short-Term Interest Rates and Exchange Rates***
Thomas Kostka, European Central Bank
Co-author: J. Gräß, European Central Bank
 - ***Exchange Rate Predictability and Dynamic Bayesian Learning***
Rainer Schüssler, University of Rostock
Co-authors: J. Beckmann, University of Bochum, Kiel Institute for the World Economy
G. Koop, University of Strathclyde
D. Korobilis, University of Essex
 - ***Exchange Rate Forecasting on a Napkin***
Michele Ca' Zorzi, European Central Bank
Co-author: M. Rubaszek, SGH Warsaw School of Economics

11.15 – 11.45 Coffee break

- 11.45 – 13.00
- ***Exchange Rate Prediction Redux: New Models, New Data, New Currencies***
Yin-Wong Cheung, City University of Hong Kong
Co-authors: M. D. Chinn, University of Wisconsin, Madison
A. G. Pascual, Barclays
Yi Zhang, University of California, Davis

13.00 – 14.00 Lunch

- 14.00 – 15.30
- ***Modelling Crypto-Currencies Financial Time-Series***
Leopoldo Catania, Aarhus BSS and CREATES
Co-author: S. Grassi, University of Rome, Tor Vergata, and CREATES
 - ***Predicting Interest Rates in Real-time***
Alberto Caruso, Confindustria and Université libre de Bruxelles
Co-author: L. Coroneo, University of York

15.30 – 16.00 Coffee break

- 16.00 – 17.30
- ***Assessing Nowcast Accuracy of US GDP Growth in Real Time: The Role of Booms and Busts***
Boriss Siliverstovs, Latvijas Banka
 - ***A Test for State-Dependent Predictive Ability based on a Markov-Switching Framework***
Sebastian Fossati, University of Alberta

17.30 Closing remarks

Poster session (Monday, 26 November 2018)

14.30 – 15.15 ▪ TBA

Workshop venue:
Narodowy Bank Polski
11/21 Swietokrzyska Street, Warsaw
Grabski Hall

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