2015 CIRANO Real-Time Workshop

Program 9-10 October 2015

Start	End	Authors	Title
Friday, 9 October			
8:30	8:55	**Breakfast**	
8:55	9:00		**Welcome**
		Forecasting Software	
9:00	9:45	Charles, De Antonio Liedo, Maggi and Palate	JDEMETRA + Nowcasting: Macroeconomic Monitoring and Visualizing News
9:45	10:30	McDonald, Thamotheram, Vahey and Wakerly	Assessing the Economic value of Probabilistic forecasts in the Presence of an Inflation Target
10:30	10:45	**Coffee**	
		Mixed Frequency Forecasting	
10:45	11:30	Brave, Butters, Justiniano	Forecasting Economic Activity with Mixed Frequency Bayesian VARs
11:30	12:15	Dahlhaus, Guenette and Vasishtha	Nowcasting BRICS+M in Real Time
12:15	13:15	**Lunch**	
		Data Revision and Measuring Shocks	
13:15	14:00	Amir-Ahmdi, Matthes and Wang	Measurement Errors and Monetary Policy: Then and Now
14:00	14:45	Jo and Sekkel	Macroeconomic Uncertainty Through the Lens of Professional Forecasters
14:45	15:15	**Coffee**	
		Density Forecasting	
15:15	16:00	Smith and Vahey	Asymmetric Forecast Densities for US Macroeconomic Variables from a Gaussian Copula Model of Cross-Sectional and Serial Dependence
16:00	16:45	Diebold, Schorfheide and Shin	Real-Time Forecast Evaluation of DSGE Models with Stochastic Volatility
16:45	17:30	Rossi and Sekhposyan	Alternative Tests for Correct Specification of Conditional Predictive Densities
17:30	18:30	**Beer and Wine**	
19:00		**Conference Dinner**	
Saturday, 10 October			
8:30	8:55	**Breakfast**	
8:55	9:00		**Introduction**
		Macro Financial Linkages	
9:00	9:45	Kapetanios, Price and Young	A financial conditions index using targeted data reduction
9:45	10:30	Crump, Eusepi and Mönch	The Term Structure of Expectations and Bond Yields
10:30	10:45	**Coffee**	
		Forecasting Inflation	
10:45	11:30	Mertens and Nason	Inflation and Professional Forecast Dynamics: An Evaluation of Stickiness, Persistence and Volatility
11:30	12:15	Jarocinski and Lenza	Output gap and inflation forecasts in a Bayesian dynamic factor model of the euro area
12:15	13:00	Kishor and Koenig	The Role of Inflation Expectations, Core Inflation and Slack in Real-Time Inflation Forecasting
13:00	13:05		**Adjourn**

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