

**9th Annual CIRANO-CIREQ Workshop on
Data Revision in Macroeconomic Forecasting and Policy**

**Friday October 11 and Saturday October 12, 2013
CIRANO, 2020 University, Suite 2500, Montréal, Québec**

| Friday | Presenter | Title |
|------------------------------|--|--|
| Session | | |
| New Data Set | | |
| 09:00 | Dean Croushore, Simon van Norden | <i>Fiscal Policy: Ex Ante and Ex Post</i> |
| 09:45 | Tara M. Sinclair | <u>Characteristics and Implications of Chinese Macroeconomic Data Revisions</u> |
| 10:30 | <i>Coffee break</i> | |
| Real Time Forecasting | | |
| 10:45 | Domenico Giannone, Silvia Miranda-Agrippino, Michele Modugno | <u>Nowcasting China Real GDP</u> |
| 11:30 | Tatevik Sekhposyan, Michael W. McCracken, Michael T. Owyang | <u>Real-Time Forecasting with a Large, Mixed Frequency, Bayesian VAR</u> |
| 12:15 | <i>Lunch</i> | |
| DSGEs | | |
| 13:15 | Ana Beatriz Galvão | <u>Forecasting with DSGE Models in the presence of data revisions</u> |
| 14:00 | Sergey Slobodyan, Raf Wouters | <u>Survey expectations and learning</u> |
| 14:45 | <i>Coffee break</i> | |
| Case Studies | | |
| 15:00 | Christiane Baumeister, Lutz Kilian | <u>What Central Bankers Need to Know about Forecasting Oil Prices</u> |
| 15:45 | Kajal Lahiri, George Monokroussos, Yongchen Zhao | <u>Forecasting Consumption: The Role of Consumer Confidence in Real Time With Many Predictors</u> <u>(click here to see PowerPoint presentation)</u> |
| Panel Discussion | | |
| 16:40 | - | 17:40 |

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| Session | | |
| State Space Models | | |
| 08:30 | Jan P.A.M. Jacobs, Samad Sarferaz, Jan-Egbert Sturm, Simon van Norden | <u>Modeling Multivariate Data Revisions with Adding-Up Constraints</u> |
| 09:15 | Elmar Mertens | <u>On the Reliability of Output-Gap Estimates in Realtime</u> |
| 10:00 | <i>Coffee break</i> | |
| Probability Forecasting | | |
| 10:15 | Shaun P.Vahey, James Mitchell, Anthony Garrat G. Kenny, T. Kostka , F. Masera | <u>Probability Forecasting for Inflation Warnings from the Federal Reserve</u> <i>Can macroeconomists forecast risk? Event-based evidence from the Euro Area SPF</i> |
| 11:15 | Knut Are Astveit, Anne Sofie Jore, Francesco Ravazzolo | <u>Forecasting with DSGE Models in the presence of data revisions</u> |
| 12:30 | <i>Conference End</i> | |