CIRANO
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The Institute for Policy Analysis of the University of Toronto

3rd Annual Workshop on Maroeconomic Forecasting, Analysis and Policy with Data Revision

Presentations

Richard McKenzie		*Relative size and predictability of revisions to GDP, Industrial Production and Retail Trade – a comparative analysis across OECD Member countries*
Dean Croushore		*Revisions to PCE Inflation Measures: Implications for Monetary Policy*
Peter A. Zadrozny		*Real-Time State-Space Method for Computing Filtered Estimates of Future Revisions: Applied to Monthly Chained CPI*
Andrew Hughes-Hallet	John Lewis, Rasmus Kattai	*Early Warning or Just Wise After the Event? The Problem of Using Cyclically Adjusted Budget Deficits for Fiscal Surveillance*
Pierre L. Siklos	Diana N. Weymark	*Why Did the Fed Act Gradually? Estimating Changes in Inflation Pressure in Real-Time*
Boragan Aruoba	Francis X. Diebold, Chiara Scotti	*Real-Time Measurement of Business Conditions*
John Galbraith	Greg Tkacz	*Aggregate Transactions as High-Frequency Indicators of Economic Activity*
Tatiana Cesaroni		*Estimating potential output business survey data in a SVAR framework*
Simon van Norden, Sharon Kozicki		*Research Perspectives*
Michael W. McCracken	Todd E. Clark	*Tests of Equal Predictive Ability with Real-Time Data*
Marc Wildi		*Real-Time Signal Extraction: an Application of 'Customized' Optimization Criteria*
James Mitchel	Anne Sofie Jore, Shaun P. Vahey	*Combining Real-Time VAR Density Forecasts with Uncertain Instabilities*
Matteo Ciccarelli	Carlo Altavilla	*Information Combination and Forecast (st)ability : Evidence from Vintages of Time-Series Data*