CIRANO

5th Annual Workshop on Maroeconomic Forecasting, Analysis and Policy with Data Revision

Preliminary Schedule

Friday, October 9th, 2009

08:45	Breakfast & Registration	
09:00	Nikolsko-Rzhevskyy (Fernandez, Koenig)	*A Real-Time Historical Database for the OECD*
09:40	Sturm (Graff)	*The output gap revisited*
10:20	Hecq (Jacobs)	*On the VAR-VECM Representation of Real Time Data*
11:00	Coffee	
11:20	Ravazzolo (Groen, Paap)	*Real-Time Inflation Forecasting in a Changing World*
12:00	Liebermann	*Real-Time Nowcasting of GDP: Factor Model versus Professional Forecasters*
12:40	Chauvet (Zeynep)	*A Joint Dynamic Bi-Factor Model of the Yield Curve and the Economy as a Predictor of Business Cycles*
13:20	Lunch	
15:00	Diebold	*TBA*
15:40	Wildi	*Real-Time US-Recession Indicator (USRI) : A Classical Cycle Perspective with "Bounceback"*
16:20	Perez-Quiros	*TBA*
17:00	Beer	
17 :15	Panel Discussion	

Saturday, October 10th 2009

09:00	Breakfast	
09:30	Papell	*Taylor Rules and the Great Inflation: Lessons from the 1970s for the Road Ahead for the Fed*
10:10	Lewis (Hughes-Hallett)	*Does the ECB React to the State of Fiscal Policy in Europe*
10:50	Siklos	*Relative Price Shocks, Inflation Expectations and the Role of Monetary Policy*
11:30	Wrap-up	