

Agenda

2010 Conference on Real-Time Data Analysis, Methods, and Applications

Federal Reserve Bank of Philadelphia
Philadelphia, PA

October 18 – 19, 2010

Program

Monday, October 18, 2010

- 8:30 a.m. Continental breakfast
- 9:00 a.m. Marcelle Chauvert (UC Riverside), Zeynep Senyuz (University of New Hampshire), Emre Yoldas (Bentley): What Does Realized Volatility Tell Us About Macroeconomic Fluctuations?
- 10:00 a.m. Break
- 10:30 a.m. Thomas Gilbert (University of Washington), Chiara Scotti (BOG), Georg Strasser (Boston College), Clara Vega (BOG): Why Do Certain Macroeconomic News Announcements Have a Big Impact on Asset Prices?
- 11:30 a.m. Min Wei (BOG), Jonathan Wright (Johns Hopkins): Reverse Regressions and Long-Horizon Forecasting
- 12:30 p.m. Lunch
- 1:30 p.m. Plenary Talk: Hal Varian (Google)
- 2:30 p.m. Marco Aiolfi (Goldman Sachs), Carlos Capistran (Bank of Mexico), Allan Timmermann (UCSD): Forecast Combinations
- 3:30 p.m. Edward Herbst, Frank Schorfheide (University of Pennsylvania): Evaluating VAR and DSGE Model Predictions of Comovements
- 4:30 p.m. Break
- 5:00 p.m. Pierre-Daniel Sarte (FRB Richmond): When Is Sticky Information More Information? Tracking Economic Activity Using Diffusion Indices
- 6:00 p.m. Reception
- 7:30 p.m. Dinner (by invitation)

Tuesday, October 19, 2010

- 8:00 a.m. Continental breakfast
- 8:30 a.m. Michael Clements (U of Warwick), Ana Beatriz Galvao (Queen Mary U): Real-time Forecasting of Inflation and Output Growth in the Presence of Data Revisions
- 9:30 a.m. Kundan Kishor (University of Wisconsin-Milwaukee), Evan Koenig (FRB Dallas): Yield-spreads as Predictors of Economic Activity: A Real-Time VAR Analysis
- 10:30 a.m. Break
- 11:00 a.m. Kevin Lee (University of Leicester), Nilss Olekalns, Kalvinder Shields (University of Melbourne): Nowcasting, Business Cycle Dating and the Interpretation of New Information When Real-Time Data Are Available
- 12:00 noon Panel Discussion: Athanasios Orphanides (Central Bank of Cyprus), Jacopo Cimadomo (ECB), TBA
- 1:00 p.m. Lunch/Departure