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