OXFORD FORECASTING WORKSHOP:
MAKING ECONOMIC FORECASTS WORK

16 March 2007

Oxford University
Department of Economics
Lecture Theatre

9:30 - 10:00	Tea/coffee & welcome		
10:00–11:30	**Session I:**		
		Denise Osborn	*Forecasting with Nonlinear Smooth Transition Models*
		Geoffrey Allen	*Refining the Unit-Root Test Principle: When Will Its Use Improve Forecasts and When Not?*
		Sven Crone	*Model Specification for Neural Networks and Support Vector Regression*
11:30–11:50	Tea/coffee break		
11:50–1:20	**Session II:**		
		Mike Clements	*Internal Consistency of Survey Respondents' Forecasts: Evidence Based on the Survey of Professional Forecasters*
		Raffaella Giacomini	*Model Selection in Unstable Environments*
		Massimiliano Marcellino	*Path Forecasting*
1:20–2:10	Lunch		
2:10–3:40	**Session III:**		
		Martin Weale	*Consumer Expectations and Consumption Forecasts: Evidence from the British Household Panel Survey*

	Robert Fildes	*Improving accuracy in inefficient firm level forecasts: with lessons for macro-forecasters. Part 1*
	Paul Goodwin	*Improving accuracy in inefficient firm level forecasts: with lessons for macro-forecasters. Part 2.*
3:40–4:00	Tea/coffee break	
4:00–5:30	**<u>Session IV:</u>**	
	Lucrezia Reichlin	*TBA*
	Katrin Assenmacher- Wesche	*Assessing forecast uncertainties in a VARX* model for Switzerland*
	Oyvind Eitrheim	*Forecasting Price and Wage Inflation Under Model and Data Uncertainty*
5:30–5:45	Tea/coffee break	
5:45–6:45	**<u>Session V:</u>**	
	Jennifer Castle	*TBA*
	David F. Hendry	*TBA*
	Dilek Onkal	*TBA*
7:00	**<u>Conference dinner</u>**	St Catherine's College