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


3:40–4:00 Tea/coffee break

4:00–5:30 Session IV:

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 Session V:

Jennifer Castle  TBA

David F. Hendry  TBA

Dilek Onkal  TBA

7:00 Conference dinner  St Catherine’s College