

Second International Conference in memory of Carlo Giannini

Time series econometrics and macroeconomic forecasting in a policy environment

Bank of Italy, Rome, 19/20 January 2010

The [Associazione Carlo Giannini](#) and the **Bank of Italy** are pleased to announce the Second International Conference in memory of Carlo Giannini.

The focus of the conference will be on recent developments of time series econometrics and their uses for macroeconomic forecasting in a policy environment.

The conference will last two days with four serial sessions. Each session will consist of an invited presentation and three contributed papers. All contributed papers will be assigned to a discussant.

Sessions

- 1) **Forecasting evaluation and combination (invited speaker: John Geweke, University of Technology, Sydney):** Comparing absolute and relative forecasting performance of competing models, with special emphasis on density forecasting. Integrating evidence from different models.
- 2) **Large information set models (invited speaker: Mark W. Watson, Princeton University):** Recent developments in dynamic panel data and factor models. Models for data with mixed frequencies. Incorporating economic theory in large information set models. Incorporating financial variables in macroeconomic forecasting models.
- 3) **Frontiers of VAR and Structural VAR analysis (invited speaker: Marco Del Negro, New York Fed):** Novel identification strategies in structural VARs. Bayesian VARs. Global VARs. Incorporating economic theory in VAR models.
- 4) **Nonlinear time series models (invited speaker: Tao Zha, Atlanta Fed):** Detecting and modeling structural breaks. Regime switching and smooth transition models. Models for the financial crisis.

Important dates

- **15 September 2009** Publication of the call for papers (with the list of confirmed invited speakers)
- **30 October 2009** **Deadline for submission of papers** (drafts or extended abstracts)
- **15 November 2009** Deadline for acceptance decisions
- **30 November 2009** Submission of final papers

Submissions

Papers (drafts or extended abstracts) in pdf should be submitted electronically to: CarloGiannini2009@bancaditalia.it. Further information regarding the conference will be available on the [Bank of Italy's website](#).

Organisers

- Gianni Amisano (Associazione Carlo Giannini, European Central Bank and Università di Brescia)
- Riccardo Cristadoro (Associazione Carlo Giannini and Bank of Italy)
- Giuseppe Parigi (Associazione Carlo Giannini and Bank of Italy)
- Stefano Siviero (Associazione Carlo Giannini and Bank of Italy)