# Call for Papers

# 10th ECB Workshop on Forecasting Techniques: Economic Forecasting with Large Datasets

The European Central Bank (ECB) is holding its tenth Workshop on Forecasting Techniques in Frankfurt am Main on **18 and 19 June 2018**.

This biennial conference provides a forum for new theoretical and applied work on forecasting. Macroeconomists today have more – and richer – data at their disposal than ever before. Many of these datasets are not only very large, but also unstructured, not rectangular, or irregularly spaced. Fully tapping the embedded information for forecasters and policymakers requires new methods and tools.

This conference will bring together experts from all fields to exchange new ideas on utilising large datasets for macroeconomic and financial forecasting and to put new insights from econometric and statistical theory into practice in the current macroeconomic environment. The organisers particularly encourage submissions on the following topics:

- big data, unstructured data, high frequency data
- forecasting inflation, exchange rates; finance and forecasting
- forecasting in the presence of structural breaks
- forecasting with dynamic panels
- forecasting with factor models, lasso and other dimension reduction techniques
- machine learning and economic forecasting
- scalable forecasting methods.

The scope of the conference is not limited to the topics listed above and submissions from all areas of forecasting are welcome.

## Invited speakers

**Peter Bühlmann** (ETH Zürich), **Francis X. Diebold** (University of Pennsylvania), **Serena Ng** (Columbia University) and **Hal Varian** (Google Inc.) have confirmed their participation as invited speakers. **Giorgio Primiceri** (Northwestern University) will moderate a panel discussion entitled “(Macroeconomic) Forecasting with Big Data: What works? What doesn’t? What’s next?”

## Submission of papers and deadlines

Manuscripts should be submitted as a PDF to conf-forecasting@ecb.europa.eu by **28 February 2018**. Please note in your submission whether you are willing to discuss a paper. The authors of accepted papers will be notified by 17 April 2018. Notifications will only be sent to the authors of accepted papers.

## Expenses

Travel and accommodation expenses of the presenters of accepted papers and of discussants will be covered by the ECB. (Participants from the European System of Central Banks and from European institutions will be expected to cover their own expenses.)

## Scientific committee

**Barbara Rossi** (ICREA – Universitat Pompeu Fabra, Barcelona GSE, CREI) and **Marta Bańbura**, **Georg Strasser** and **Srečko Zimic** (all ECB).