



Call for Papers

Submission Deadline: 1 July 2019

USING ALTERNATIVE DATASETS FOR MACRO ANALYSIS AND MONETARY POLICY

17-18 October 2019 | Bocconi University, Milano

The recent arrival of new sources of information has triggered an outburst of alternative datasets (social networks, business systems, internet of things, large micro datasets ...), potentially useful for macro-economic analysis and monetary policy. In turn, this has led to the development of quantitative approaches able to deal with those large datasets.

The conference will cover a variety of themes related to the use of alternative datasets for economic analysis and monetary policy. In particular, we are interested in papers addressing issues including (but not limited to):

- Econometric methods for the analysis of large unstructured datasets
- Structural analysis with large datasets
- Large micro datasets for monetary policy
- Monetary and macro models estimated with alternative datasets
- Empirical analyses based on heterogeneous agents models
- Macroeconomic now-casting and forecasting with alternative datasets
- Early Warning Systems based on large datasets
- Use of alternative datasets for emerging economies
- Text-mining techniques

Michael McMahon, University of Oxford, and **Domenico Giannone**, Federal Reserve Bank of New York, will give keynote lectures.

DEADLINE FOR SUBMISSIONS: 1 JULY 2019 (9AM GMT)

Interested persons can email their paper or extended abstract, or express their will to participate, to alternativedatasets@unibocconi.it (Subject: BdF-Bocconi Workshop).

Authors of successful submissions and accepted participants will be notified by 15 July 2019.

A limited amount of funding is available for travel and accommodation expenses for active academic participants. Please indicate in the email whether you need funding.

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