



INSTITUT BANCAIRE ET FINANCIER INTERNATIONAL  
INTERNATIONAL BANKING AND FINANCE INSTITUTE

## PROGRAM

# MACROECONOMIC FORECASTING SEMINAR

Banque de France, Paris  
4-6 July 2023

**Seminar in English**

TUESDAY JULY 4

ORGANIZING THE PROCESS AND FORECASTING IN REAL TIME

09:30 CET

Welcome coffee

Meeting at the Banque de France - Conference center, Room S2

31 Rue Croix des Petits Champs, 75001 - with **Julio RAMOS-TALLADA** and **Dorian MOREAU**

9:45

**Welcome & Questionnaire answers****Julio RAMOS-TALLADA**

Macroeconomics and Statistics

INTERNATIONAL BANKING AND FINANCE INSTITUTE

10:00

**How to organize an integrated forecasting process****Bruno DUCOUDRE**

Macroeconomic Analysis and Forecasting Division

MACROECONOMIC ANALYSIS AND FORECASTING DIRECTORATE

11:00

**Nowcasting global GDP****Caroline JARDET**

Deputy head, International Macroeconomic Studies Division

ECONOMIC AFFAIRS AND INTERNATIONAL COOPERATION DIRECTORATE

12:00

Group Photo &amp; Lunch break at the Banque de France - Conference center

31 Rue Croix des Petits Champs, 75001

13:15

**Use of surveys and nowcasting models: forecasting in times of crisis****Edouard JOUSSELIN**

Business Analysis Division

MACROECONOMIC ANALYSIS AND FORECASTING DIRECTORATE

14:15

**Measuring real-time macroeconomic risks****Laurent FERRARA**

SKEMA Business School

15:15

End of the session

16:00

Visit of the "Cité de l'Economie et la Monnaie" (optional)

19:00

Dinner at the restaurant "Bistrot Valois" (optional)

WEDNESDAY JULY 5

SHORT AND MEDIUM TERM FORECASTING: FROM STYLIZED TO LARGE MODELS

09:45 CET

Welcome coffee

Meeting at the Banque de France - Conference center, Room S2

31 Rue Croix des Petits Champs, 75001 - with **Julio RAMOS-TALLADA** and **Dorian MOREAU**

10:00

**Inflation forecast****Youssef ULGAZI**Macroeconomic Analysis and Forecasting Division  
MACROECONOMIC ANALYSIS AND FORECASTING DIRECTORATE

11:00

**Reduced-form tool to analyze inflation****Antoine LALLIARD**Business Analysis Division  
MACROECONOMIC ANALYSIS AND FORECASTING DIRECTORATE

12:15

Lunch break at "Madame Rêve Café"  
48 Rue du Louvre, 75001 Paris

14:00

**FR-BDF, the semi-structural forecasting model of the Banque de France****Pierre ALDAMA**Macroeconomic Analysis and Forecasting Division  
MACROECONOMIC ANALYSIS AND FORECASTING DIRECTORATE

15:00

**Post-mortem of forecasts produced with large models****David SABES**Macroeconomic Analysis and Forecasting Division  
MACROECONOMIC ANALYSIS AND FORECASTING DIRECTORATE

16:00

End of the session

THURSDAY JULY 6

FORECASTING OVER LONG TERM HORIZONS

09:45 CET

Welcome coffee

Meeting at the Banque de France - Conference center, Room S2

31 Rue Croix des Petits Champs, 75001 - with **Julio RAMOS-TALLADA** and **Dorian MOREAU**

10:00

**Long-term scenarios of climate-related risks****Stéphane DEES**

Head, Climate Economics Unit

DIRECTORATE GENERAL STATISTICS, ECONOMICS AND INTERNATIONAL AFFAIRS

11:00

**Fiscal forecast and debt sustainability analysis****Niamh DUNNE**

Fiscal Policy Analysis Division

MACROECONOMIC ANALYSIS AND FORECASTING DIRECTORATE

12:15

Lunch break at "Le Macéo"

15 Rue des Petits-Champs, 75001 Paris

14:00

**Model of potential output****Riccardo ZAGO**

Structural Policies Analysis Division

BUSINESS SURVEYS, MICROECONOMIC AND STRUCTURAL ANALYSIS DIRECTORATE

15:00

**Wrapping-up: forecasting in a central bank****Stefano SIVIERO**

Deputy Director General, Markets and Payment Systems

BANCA D'ITALIA

16:00

**Assessment and closing of the seminar****Julio RAMOS-TALLADA**

Macroeconomics and Statistics

INTERNATIONAL BANKING AND FINANCE INSTITUTE

16:15

End of the seminar