Conference on New approaches to macroeconomic monitoring, nowcasting and forecasting
Paris, 8 June 2021

PROGRAM

13:45  Welcome address: Isabelle Thouzery, Deputy to the BDF General Director Information Systems and Chief Data Officer; Sebastian Barnes, OECD NAEC Innovation LAB

14:00  Keynote address: James Stock (Harvard University), High-Frequency Behavior of the US Economy During the Pandemic

Session 1 – Chair: Michel Juillard (BDF)
14:45  National accounts in a world of naturally occurring data
Stephen Hansen (Imperial College London), Greg Buda (Barcelona GSE), Vasco Carvalho (U. Cambridge), Alvaro Ortiz, Tomasa Rodrigo (BBVA Research), Sevi Rodriguez Mora (U. Edinburgh)

15:15  Tracking activity in real time with Google Trends
Nicolas Woloszko (OECD, NAEC Innovation LAB)

15:45  The power of text-based indicators in forecasting the Italian economic activity
Valentina Aprigliano (Banca d’Italia), Simone Emiliozzi, Gabriele Guaitoli, Andrea Luciani, Juri Marcucci, Libero Monteforte

16:15  Coffee break

Session 2 – Chair: Jean-Charles Bricongne (BDF)
16:30  Nowcasting with Large Bayesian Vector Autoregressions
Jacopo Cimadomo (European Central Bank), with Giannone Domenico (Amazon), Michele Lenza, Andrej Sokol, Francesca Monti
17:00  *Can satellite data predict industrial production?*

Thomas Pical (Aix-Marseille School of Economics), Baptiste Meunier, Jean-Charles Bricongne (Banque de France)

17:30  *Forecasting UK inflation bottom up*

Andreas Joseph (Bank of England), Eleni Kalamara, George Kapetanios and Galina Potjagailo

18:00  *Closing remarks*