

Call for Papers: Conference on Real-Time Data Analysis, Methods and Applications

The Real-Time Data Research Center of the Federal Reserve Bank of Philadelphia is sponsoring the annual conference on real-time data analysis, methods, and applications in macroeconomics and finance, which will be held at the Federal Reserve Bank of Philadelphia on Friday and Saturday, October 12–13, 2018. The conference will bring together leading researchers in real-time analysis of economic data and will cover topics such as real-time macro- and financial econometrics, forecasting, and macroeconomic policy analysis, among others.

The organizers invite the submission of papers related to such topics as:

- Nowcasting, forecasting, and real-time monitoring of macroeconomic and financial conditions
- The use of real-time data in policy formulation and analysis
- New real-time macroeconomic and financial databases
- Real-time modeling and forecasting aspects of high-frequency financial data
- Survey data and their use in macro model analysis and evaluation
- Evaluation of data revision and real-time forecasts, including point forecasts, probability forecasts, density forecasts, risk assessments, and decompositions

Both theoretical and applied studies are welcomed. Papers of potential interest to statistical agencies and policymakers are encouraged.

Submissions: Papers should be sent to Keith.Sill@phil.frb.org (please copy Monica.Wiley-Curtis@phil.frb.org as well) before June 20, 2018.

Support: There are no registration or other fees. The organizers will provide accommodation for presenters and discussants. Conference details will be posted soon at

<https://www.philadelphiafed.org/2018trdrc>

Participants are encouraged to register below, as space may be limited.

Program Committee

- Keith Sill (Federal Reserve Bank of Philadelphia)
- Dean Croushore (University of Richmond)
- Domenico Giannone (Federal Reserve Bank of New York)
- Shaun Vahey (University of Warwick)
- Simon van Norden (HEC Montreal and CIRANO)