

Call for papers

11th ECB Conference on Forecasting Techniques Macroeconomic forecasting: avenues for the next 20 years

The European Central Bank will be holding its 11th Conference on Forecasting Techniques in Frankfurt am Main on **8 and 9 June 2020**.

This biennial conference provides a forum for new theoretical and applied work on forecasting. For more than a decade the world economy has operated under high economic, financial and – more recently – also political risks. Macroeconomic forecasting in such an environment has to be able to cope with high uncertainty, nonlinearities and structural breaks.

This conference will bring together experts from different fields to exchange new ideas on macroeconomic and financial forecasting when uncertainty is high. It will look for ways to put new insights from econometric and statistical theory into practice, especially in the current macroeconomic environment. We particularly encourage submissions on the following topics:

- uncertainty and the economic cycle;
- robust forecasting in the presence of nonlinearities and structural breaks;
- modelling and forecasting tail events;
- forecasting with dynamic panels and with large VARs;
- machine learning and scalable forecasting methods;
- forecasting inflation, real activity, and exchange rates;
- big and/or unstructured data and dimension reduction techniques.

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

Invited speakers

Joshua Chan (Purdue University), Raffaella Giacomini (University College London), Christopher Sims (Princeton University) and Matt Taddy (Amazon) have confirmed their participation as keynote speakers. Lucrezia Reichlin (London Business School) will moderate a panel discussion entitled “20 years of macroeconomic forecasting at the ECB: reflections and the way ahead”.

Submission of papers and deadlines

Manuscripts should be submitted as a PDF to conf-forecasting@ecb.europa.eu by **19 February 2020**. Please indicate in your submission whether you are willing to discuss a paper. The authors of accepted papers will be notified by 7 April 2020. Notifications will be sent to the authors of accepted papers only.

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

Marta Bańbura, Gabriel Pérez-Quirós, Gerhard Rünstler and Georg Strasser (all ECB)