









7th Annual CIRANO Workshop on Macroeconomic Forecasting, Analysis and Policy with Data Revision

Friday October 7 and Saturday October 8, 2011
CIRANO, 2020 University, Suite 2500, Montréal, Québec

	Presenter	Title
Friday		
09:25	Simon van Norden	Opening Remarks
09:30	Tara Sinclair	Differences in Early GDP Component Estimates Between Recessions and Expansions  [Présentation]
10:10	Jeremy Nalewaik	Forecasting Recessions Using Stall Speeds  [Présentation]
10:50	<i>Coffee</i>	
11:05	Alain Hecq	Forecasting and Nowcasting GDP with Real-time Datasets: An ECM-MIDAS Approach  [Présentation]
11:45	Marc Wildi	A Unified Framework to Real-Time Signal Extraction and Data Revisions  [Présentation]
12:25	<i>Lunch</i>	
14:00	Emi Mise	Forecasting Exchange Rate Densities Using Panels and Model Averaging  [Présentation]
14:40	Anne Sofie Jore	Nowcasting GDP in Real-Time: A Density Combination Approach  [Présentation]
	<i>Coffee</i>	
15:40	Kevin Lee	The Meta Taylor Rule  [Présentation]
16:20	Pierre Siklos	The Credit Cycle and the Business Cycle in Canada and the U.S.: Two Solitudes?*  [Présentation]

17:00 Beer

17:10 Dean Croushore,
 [\[Présentation\]](#)


Lutz Kilian,
 [\[Présentation\]](#) RoundTable

Keith Sill
 [\[Présentation\]](#)

Saturday

09:30 Keith Sill [Analyzing the Effect of Data Revisions on Predictive Densities in a Small-Scale DSGE Model](#)
 [\[Présentation\]](#)

10:10 Lutz Kilian [Real-Time Forecasts of the Real Price of Oil](#)
 [\[Présentation\]](#)

10:50 John Lewis [Have market views on the sustainability of fiscal burdens influenced monetary authorities' credibility?](#)
 [\[Présentation\]](#)

11:30 Simon van Norden Closing Remarks

Special thanks to the [Journal of Applied Econometrics](#) for financial support.