40th International Symposium on Forecasting

Event Schedule

Sun, Oct 25, 2020

6:00pm

Workshop Business Forecast Systems: Business Forecasting: Techniques, Application and Best Practices

6:00pm - 10:00pm, Oct 25

This workshop surveys the most commonly implemented business forecasting methods, explains how they work conceptually, reveals their strengths and limitations, and offers best practices for applying them in a business environment. Numerous real-life examples from a range of industries will be presented to illustrate how the techniques are applied to corporate data. You will leave the workshop with a working knowledge of quantitative and qualitative forecasting

methods, enabling you to improve your forecast process and your forecast accuracy.

Speaker

Eric Stellwagen President, Business Forecast Systems, Inc.

Workshop: MIDAS touch and Regime Switching Models with EViews

6:00pm - 10:00pm, Oct 25

This workshop provides a comprehensive introduction to two advanced econometric methodologies that in recent years have gained wide popularity in modelling and forecasting time series data: switching regression models and mixed data sampling models.

Speaker

Malvina Marchese Lecturer, Finance, Cass Business School, London

Mon, Oct 26, 2020

1:00am

Global Modelling for Forecasting

1:00am - 3:00am, Oct 26

Invited Session

Chair: Pablo Montero Manso

Speakers

Kasun Bandara Student, Monash University

Alexey Chernikov Student, Monash

Dilini Rajapaksha Research Assistant, Monash University

Hansika Hewamalage Student, Monash University

P

Pablo Montero-Manso Research Fellow, Monash University

---

6 Subsessions

- **Transfer Learning Schemes for Global Forecasting Models using Recurrent Neural Networks**
  1:00am - 1:20am, Oct 26
- **Automatic Feature-based Forecast Model Averaging**
  1:20am - 1:40am, Oct 26
- **Local Model-Agnostic Interpretability in Global Time Series Forecasting**
  1:40am - 2:00am, Oct 26
- **Addressing Data Heterogeneity in Time Series Forecasting using Global Ensemble Models**
  2:00am - 2:20am, Oct 26
- **Global Models for Time Series Forecasting: A Simulation Study**
  2:20am - 2:40am, Oct 26
- **Why does joint forecasting of multiple time series work so well?**
  2:40am - 3:00am, Oct 26

3:00am

Bitcoin

3:00am - 3:40am, Oct 26

Regular Submission

Chair: Sebastian Huppmann

Speakers

Sebastian Huppmann FOM University of Applied Sciences for Economics and Management - Munich

Hashini Vihanga Gunadasa Student, University of Sri Jayewardenepura

---

2 Subsessions

- FORECASTING BITCOIN PRICE BEHAVIOUR SUBJECT TO DYNAMIC VOLATILITY CONDITION
  3:00am - 3:20am, Oct 26
- Bitcoin Price Prediction using Sentiment Analysis of Twitter Data
  3:20am - 3:40am, Oct 26

Probabilistic Forecasting

3:00am - 4:00am, Oct 26

Regular Submission

Chair: Ruben Loaiza-Maya

Speakers

Ruben Loaiza-Maya Lecturer, Monash University

Ismael Sanchez Associate Professor, Universidad de Piura

Kushan Munasinghe Student, University of Kelaniya, Sri Lanka

---

3 Subsessions

- Optimal probabilistic forecasts: When do they work?
  3:00am - 3:20am, Oct 26
- Prediction of harvest date of shrimp in an aquaculture system
  3:20am - 3:40am, Oct 26
- IDENTIFICATION OF FACTORS AND FORECASTING THE POSSIBILITY OF HUMAN INJURIES DUE TO AN ACCIDENT IN COLOMBO-KATUNAYAKE EXPRESSWAY, SRI LANKA.
  3:40am - 4:00am, Oct 26

7:00am

SWEET: Anomaly and Structual Break

7:00am - 8:20am, Oct 26

Regular Submission

Chair: Jian Luo

Speakers

Jian Luo Associate Professor, Dongbei University of Finance and Economics

Kaike Alves Student, Federal University of Juiz de Fora

Malvina Marchese Lecturer, Finance, Cass Business School, London

Priyanga Dilini Talagala Department of Computational Mathematics, University of Moratuwa

---

4 Subsessions

- **A Novel Kernel-free Support Vector Regression for Load Forecasting under Data Integrity Attacks**
  7:00am - 7:20am, Oct 26
- **The Evolving Participatory Learning With Kernel Recursive Least Squares Applied to Thermal Modeling of Power Transformers**
  7:20am - 7:40am, Oct 26
- **Forecasting the co-movements of energy futures: the role of structural breaks in short and long -run correlation components**
  7:40am - 8:00am, Oct 26
- **Tensor-based anomaly detection in multivariate spatio-temporal data**
  8:00am - 8:20am, Oct 26

8:00am

Finance I

8:00am - 9:00am, Oct 26

Regular Submission

Chair: Stanislav Anatolyev

Speakers

Stanislav Anatolyev Professor, CERGE-EI and NES

Jan Patrick Hartkopf Student, University of Cologne

Natali Pivnitskaya Student, National Research University Higher School of Economics

3 Subsessions

- Unrestricted, Restricted and Regularized Models for Multivariate Volatility
  8:00am - 8:20am, Oct 26
- Composite Factor Models for High-Dimensional Realized Covariances of Asset Returns
  8:20am - 8:40am, Oct 26
- Sovereign Credit Rating Information and Spillover Effects on Emerging Markets of the Asian Region
  8:40am - 9:00am, Oct 26

SWEET: Renewable Energy

8:00am - 9:00am, Oct 26

Regular Submission

Chair: Dragana Nikodinoska

Speakers

Dragana Nikodinoska Postdoctoral researcher, Brandenburg University of Technology Cottbus-Senftenberg

Weronika Nitka PhD candidate, Wrocław University of Science and Technology

Victor Andrade Electrical Energy Research Center - CEPEL

---

3 Subsessions

- Short-term Wind and Solar Power Generation Forecasts using Elastic Net in Time-Varying Forecast Combination
  8:00am - 8:20am, Oct 26
- Enhancing load, wind and solar generation forecasts in day-ahead forecasting of spot and intraday electricity prices
  8:20am - 8:40am, Oct 26
- Renewable energy forecasting using stochastic models to support the Brazilian interconnected power system short-term energy operation planning
  8:40am - 9:00am, Oct 26

9:00am

Forecast Combination I

9:00am - 10:20am, Oct 26

Invited Session

Chair: Yanfei Kang

Speakers

Yanfei Kang Associate Professor, School of Economics and Management, Beihang University

Xiaoqian Wang Student, Beihang University

Feng Li Assistant Professor at School of Statistics and Mathematics, Central University of Finance and Economics

---

4 Subsessions

- **Forecast with forecasts: diversity matters**
  9:00am - 9:20am, Oct 26
- **Distributed ARIMA Models for Ultra-long Time Series**
  9:20am - 9:40am, Oct 26
- **Improving forecasting with sub-seasonal time series patterns**
  9:40am - 10:00am, Oct 26
- **Feature-based Bayesian Forecasting Model Averaging**
  10:00am - 10:20am, Oct 26

Forecast Evaluation I

9:00am - 10:00am, Oct 26

Regular Submission

Chair: Filip Staněk

Speakers

F

Filip Staněk Student, CERGE-EI

Pablo Pincheira Universidad Adolfo Ibañez

R

Rahul Pathak Assistant Professor, Baruch College, City University of New York

---

3 Subsessions

- **Improved Loss Estimator for Rolling and Fixed Scheme Out-of-Sample Forecast Evaluation**

9:00am - 9:20am, Oct 26

- **Correlation Based Tests of Predictability**
  9:20am - 9:40am, Oct 26

- **Do the Time-Series Models Outperform Mechanistic Models? Evaluating the Comparative Accuracy of COVID-19 Forecasts in the United States**
  9:40am - 10:00am, Oct 26

Hierarchical Forecasting I

9:00am - 11:20am, Oct 26

Regular Submission

Chair: George Athanasopoulos

Speakers

George Athanasopoulos Professor, Monash University

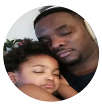
Anastasios Panagiotelis Associate Professor, University of Sydney

Nikos Kourentzes Professor, University of Skövde

Stephan Kolassa Data Science Expert, SAP AG

Robert Davies Senior Economist, Amazon Web Services (AWS)

Carla Freitas Silveira Netto Student, University of Bologna



Devon Barrow Associate Professor, University of Birmingham

---

7 Subsessions

- **Forecast reconciliation: A geometric view with new insights on bias correction**
  9:00am - 9:20am, Oct 26

- **Probabilistic Forecasts in Hierarchical Time Series**
  9:20am - 9:40am, Oct 26

- **A geometry inspired hierarchical forecasting methodology**

- 9:40am - 10:00am, Oct 26
- Don't evaluate coherent hierarchical forecasts using the MAPE!
  10:00am - 10:20am, Oct 26
- Optimal Top-Down Hierarchical Forecast Reconciliation
  10:20am - 10:40am, Oct 26
- GRAVITATIONAL FORECAST RECONCILIATION
  10:40am - 11:00am, Oct 26
- CANCELLED - Forecasting and multi-level call centre planning
  11:00am - 11:20am, Oct 26

SWEET: Oil and Gas
9:00am - 10:20am, Oct 26
Regular Submission

Chair: Jonathan Berrisch

Speakers

Jonathan Berrisch Student, University of Duisburg-Essen Germany

Oyebimpe Adeniji Student, UNIVERSITY OF IBADAN/ INEC NIGERIA

Alais Nascimento Student, Universidade Catolica de Brasilia

Nyamekye Asare

---

4 Subsessions

- Short-Term Forecasting of European Natural Gas Prices with Heavy-Tailed Residuals
  9:00am - 9:20am, Oct 26
- IMPACT OF USA/IRAN WAR ON CRUDE OIL MARKET
  9:20am - 9:40am, Oct 26
- Co-movement of international crude oil price and brazilian stockmarket
  9:40am - 10:00am, Oct 26
- Structural breaks and GAS models of oil volatilities
  10:00am - 10:20am, Oct 26

10:00am

COVID-19 I
10:00am - 11:00am, Oct 26

Regular Submission

Chair: Megan Crawford

Speakers

Megan Crawford Lecturer, Edinburgh Napier University

Paolo Paruolo EC JRC

Peter Young Professor Emeritus, Lancaster University

3 Subsessions

- **The Value of Mass Produced COVID-19 Scenarios**
  10:00am - 10:20am, Oct 26
- **Real Time Forecasting of Covid-19 Intensive Care Units demand**
  10:20am - 10:40am, Oct 26
- **Linear and Nonlinear Model Forecasting of COVID-19 Related Deaths in the UK**
  10:40am - 11:00am, Oct 26

MacroFor: Forecast evaluation

10:00am - 11:20am, Oct 26

Regular Submission

Chair: Marc-Oliver Pohle

Speakers

Tim Köhler Researcher, Hochschule Merseburg

Diogo Prince Federal University of Sao Paulo

Alexander Glas FAU Erlangen-Nürnberg

Marc-Oliver Pohle Student, Goethe University Frankfurt

4 Subsessions

- Ranking Economic Forecasters – an Empirical Comparison of Selected Methods for German Institutions
  10:00am - 10:20am, Oct 26
- Are Professional Forecasters Rational? Evidence for Brazilian inflation dataset
  10:20am - 10:40am, Oct 26
- External Assumptions and Macroeconomic Forecasts: Disagreement, Revisions and Forecast Errors
  10:40am - 11:00am, Oct 26
- Interval Forecasting: Evaluation, Benchmarks and the Bank of England's Fan Charts
  11:00am - 11:20am, Oct 26

11:00am

Judgemental Forecasting I

11:00am - 1:40pm, Oct 26

Invited Session

Chair: Shari De Baets

Speakers

Shari De Baets Senior Post-doctoral researcher, Ghent University

Philip Hans Franses Dean | Professor of Applied Econometrics | Professor of Marketing Research, Erasmus School of Economics

Xiaoxiao Niu PhD student, University College London

Fergus Bolger Minerva Consulting

Tong V. Wang Assistant Professor, Erasmus University Rotterdam

Jeffrey Baker Principal, Chainalytics

Dr. Jagriti Rohit Scientist, ICAR-CRIDA, Hyderabad

8 Subsessions

- **Algorithm aversion or algorithm appreciation: the role of feedback**
  11:00am - 11:20am, Oct 26
- **Modeling judgment in macroeconomic forecasts**
  11:20am - 11:40am, Oct 26
- **Context effects in judgments of inflation rate**
  11:40am - 12:00pm, Oct 26
- **Strategic judgment: its game-theoretic foundations, its econometric elicitation**
  12:00pm - 12:20pm, Oct 26
- **Follow the money, not the majority: Incentivizing and aggregating expert opinions with Bayesian markets**
  12:20pm - 12:40pm, Oct 26
- **Maximizing Forecast Value Add Through Machine Learning and Behavioral Economics**
  12:40pm - 1:00pm, Oct 26
- **Development of competency framework for making Agricultural Extensionists Future Ready: A Delphi Study**
  1:00pm - 1:20pm, Oct 26
- **CANCELLED: A Brunswikian Theory of Expert Judgment and its Application to Probabilistic Forecasting**
  1:20pm - 1:40pm, Oct 26

MacroFor: Covid-19 and the economy

11:00am - 12:40pm, Oct 26

Invited Session

Chair: Xuguang Simon Sheng

Speakers

Jennifer Castle Magdalen College, University of Oxford

T

Theordoros Daglis Student, National Technical University of Athens

Matteo Mogliani Deputy Head - Conjunctural Analysis and Forecasting Division, Banque de France

Jiawen Xu Shanghai University of Finance & Economics

X

Xuguang Simon Sheng Associate Professor Of Economics, American University

---

5 Subsessions

- **Forecasting Aggregate UK Unemployment**
  11:00am - 11:20am, Oct 26
- **The Impact of the COVID-19 Pandemic on Business Expectations**
  11:20am - 11:40am, Oct 26
- **The Dollar Exchange Rates in the Covid-19 era: Evidence from 5 currencies**
  11:40am - 12:00pm, Oct 26
- **Real-time high-frequency monitoring of Growth-at-Risk**
  12:00pm - 12:20pm, Oct 26
- **How Well Does Economic Uncertainty Forecast Economic Activity?**
  12:20pm - 12:40pm, Oct 26

SWEET: Wind Power Forecasting

11:00am - 12:20pm, Oct 26

Invited Session

Chair: Jethro Browell

Speakers

Simon Camal ARMINES / MINES ParisTech - PSL University, Research Center PERSEE

Llorenç Lledó Climate scientist, Barcelona Supercomputing Center

Ciaran Gilbert Research Associate, University of Strathclyde

Carla Gonçalves Student, INESC TEC

---

4 Subsessions

- **Forecasting regional wind production based on weather similarity and site clustering for the EEM20 Competition**
  11:00am - 11:20am, Oct 26
- **Sub-seasonal and seasonal predictions for energy: breaking the barrier of chaos in the atmosphere**
  11:20am - 11:40am, Oct 26
- **Post-processing techniques for day-ahead wind power forecasting using ultra-high resolution weather models**

11:40am - 12:00pm, Oct 26

- Data Market for Collaborative Renewable Energy Forecasting
  12:00pm - 12:20pm, Oct 26

1:00pm

Asset Management
1:00pm - 2:00pm, Oct 26

Invited Session

Chair: Diogo Guillen

Speakers

Diogo Guillen Itau Asset Management

Renato Leripio Quantitative Research Analyst, Itau Asset Management

Felipe Boralli Head of Quant Research, Itau Asset Management

---

3 Subsessions

- Real Time Forecasting Covid-19 cases applied to US regions
  1:00pm - 1:20pm, Oct 26
- Hierarchical Structured GDP Forecasting with revision explainability
  1:20pm - 1:40pm, Oct 26
- Daily series for monthly forecasting: applications on inflation and output
  1:40pm - 2:00pm, Oct 26

MacroFor: Uncertainty
1:00pm - 2:00pm, Oct 26

Regular Submission

Chair: Robinson Kruse

Speakers

Niels Gillmann Student, ifo Institute

Viviana Umpierrez University of the Republic, Uruguay

Robinson Kruse University of Hagen

---

3 Subsessions

- **Quantification of Economic Uncertainty: a deep learning application**
  1:00pm - 1:20pm, Oct 26
- **Understanding uncertainty shocks in Uruguay through VAR modeling**
  1:20pm - 1:40pm, Oct 26
- **Regime-specific exchange rate predictability and the role of uncertainty**
  1:40pm - 2:00pm, Oct 26

Retail and Supply Chain I

1:00pm - 4:00pm, Oct 26

Regular Submission

Chair: Oliver Schaer

Speakers

Anna-Lena Sachs Lecturer in Predictive Analytics, Lancaster University

Eduardo Soares Phd student, Lancaster University

Gabriel Pessanha Student, Universidade Federal de Alfenas / Lancaster University Management School

Joelma Marques Student, UNIVERSIDADE FEDERAL FLUMINENSE

Carlos Eduardo Rodriguez Calderon CMAF Lancaster University

E

Evangelos Theodorou Student, National Technical University of Athens

---

7 Subsessions

- **Analysing Empirical Newsvendor Decisions: Target Service Levels are Achieved Effectively, but Inefficiently**
  1:00pm - 1:20pm, Oct 26

- **Daily Sales Prediction with Social Media Intervention**
  1:20pm - 1:40pm, Oct 26
- **Sales prediction through Social Media Posts**
  1:40pm - 2:00pm, Oct 26
- **FFORM applied to parts forecasting in an automaker**
  2:00pm - 2:20pm, Oct 26
- **Estimating changes in adoption dynamics between generations**
  3:00pm - 3:20pm, Oct 26
- **Feature Transformation on k-Nearest Neighbours Multivariate Regression in Retail Forecasting**
  3:20pm - 3:40pm, Oct 26
- **Footfall forecasting as a workforce optimization tool**
  3:40pm - 4:00pm, Oct 26

2:00pm

Forecasting Association Football

2:00pm - 3:00pm, Oct 26

Invited Session

Chair: James Reade

Speakers

Ed Wheatcroft Research Officer, London School of Economics

Jean-Louis Foulley IMAG-UMR 5149, Université de Montpellier 34090 Montpellier -France

Stefan Szymanski School of Kinesiology, University of Michigan

---

3 Subsessions

- **The power of match statistics in football forecasting**
  2:00pm - 2:20pm, Oct 26
- **Assessment of probability forecasts of football outcomes based on scoring rules: example of the UEFA Champions League Group Stage**
  2:20pm - 2:40pm, Oct 26
- **Modeling and forecasting football markets**
  2:40pm - 3:00pm, Oct 26

MacroFor: Business Cycles

2:00pm - 3:20pm, Oct 26

Invited Session

Chair: Corinna Ghirelli

Speakers

Andrew Martinez Economist, U.S. Department of the Treasury

Corinna Ghirelli Research Economist, Bank of Spain

Anna Carolina Gouveia Researcher, Getulio Vargas Foundation

Keith Phillips Federal Reserve Bank of Dallas

---

4 Subsessions

- Smooth Robust Multi-Horizon Forecasts
  2:00pm - 2:20pm, Oct 26
- The narrative about the economy as a shadow forecast: an analysis using Bank of Spain quarterly reports
  2:20pm - 2:40pm, Oct 26
- The Global Economic Barometers: Composite indicators for the world economy
  2:40pm - 3:00pm, Oct 26
- Forecasting Regional Economic Growth: Regional Versus National Stock Price Indexes
  3:00pm - 3:20pm, Oct 26

SWEET: Weather and Climate Data Analysis

2:00pm - 3:00pm, Oct 26

Regular Submission

Chair: Fernando Cyrino

Speakers

Richard J Povinelli Associate Professor, Marquette University

Vinicius Santino Alves Student, Australian Institute of Marine Science and James Cook University

Milton Minervino Data Scientist, Quantmetry

---

3 Subsessions

- **Efficient Regularization and Patching of Historical NCEI Integrated Surface Database Weather Observations Using Signal Processing and Neural Networks**
  2:00pm - 2:20pm, Oct 26
- **On the forecasting of oceanographic sensor network data**
  2:20pm - 2:40pm, Oct 26
- **Evaluation of topological data analysis for improving forecasting performance**
  2:40pm - 3:00pm, Oct 26

ECR: Career discussion

2:00pm - 3:00pm, Oct 26

The ECR organises: Informal Forecasting Chats: ask your questions freely to other participants, share gains and glory, mistakes and their solution, the best courses out there. For this topic, Careers, the discussion will be moderated by Fotios Petropoulos from Bath University. He works on time series forecasting, judgmental approaches for forecasting, statistical and judgmental model selection and integrated business forecasting processes. He has made several fast-paced moves in the academic world, working at different universities on different career levels.

Speaker

Fotios Petropoulos University of Bath

3:00pm

Machine Learning I

3:00pm - 5:00pm, Oct 26

Regular Submission

Chair: Jan Valendin

Speakers

Jan Valendin Vienna School of Economics and Business

Simon Umbach Research Assistent, PhD Student, University Hagen

Dimitrios Thomakos Professor in Applied Econometrics, University of Peloponnese

Bao Doan Vietnamese-German University

Morteza Khani Analytics Consultant, iqast - intelligent forecasting software

Vinicius Paiva Institute of Science and Technology, Fluminense Federal University (UFF)

---

6 Subsessions

- **From RFM to LSTM: Recurrent Neural Networks for Predicting Customer Behavior**
  3:00pm - 3:20pm, Oct 26
- **Forecasting with Deep Factor Models**
  3:20pm - 3:40pm, Oct 26
- **Generalized Adaptive Learning Forecasting**
  3:40pm - 4:00pm, Oct 26
- **Beta Forecasting with Realized Beta Estimators and Machine Learning Algorithms**
  4:00pm - 4:20pm, Oct 26
- **Forecasting Container Freight Rates with Artificial Neural Networks and Bollinger Band Technical Indicators**
  4:20pm - 4:40pm, Oct 26
- **ANALYSIS OF TRADING RULE PERFORMANCE BY DEEP NEURAL NETWORK**
  4:40pm - 5:00pm, Oct 26

SWEET: Energy Forecasting in Brazil

3:00pm - 4:20pm, Oct 26

Invited Session

Chair: Fernando Cyrino

Speakers

Guilherme Bodin Researcher, LAMPS PUC-Rio

Pedro Leite Student, PUC-Rio

Marcelo Ruas PUC-Rio and Stone Pagamentos

Marina Dietze Student, Pontifícia Universidade Católica do Rio de Janeiro (PUC-Rio)

---

4 Subsessions

- A Julia Package for Score-Driven Models : An Application to Natural Inflow Energy in Brazil
  3:00pm - 3:20pm, Oct 26
- Quantifying the Effects of COVID-19 on Electricity Load in Brazil
  3:20pm - 3:40pm, Oct 26
- A Multi-Quantile Regression Time Series Model with Interquantile Lipschitz Regularization for Wind Power Probabilistic Forecasting
  3:40pm - 4:00pm, Oct 26
- Probabilistic Forecast of Electricity Forward Curves
  4:00pm - 4:20pm, Oct 26

4:00pm

MacroFor: Forecasting Risk

4:00pm - 5:20pm, Oct 26

Invited Session

Chair: Laurent Ferrara

Speakers

Paul Sangrey Economist, Amazon

G

Giulia Mantoan Student, University of Warwick - Warwick Business School

Alexey Ponomarenko Head of Economic Research Division, Research and Forecasting Department, Bank of Russia

Laurent Ferrara Professor of Economics, SKEMA Business School

---

4 Subsessions

- Bypassing the Curse of Dimensionality: Feasible Multivariate Density Estimation
  4:00pm - 4:20pm, Oct 26
- Quantile density combination: An application to US GDP forecasts
  4:20pm - 4:40pm, Oct 26
- Incorporating financial development indicators into early warning systems

4:40pm - 5:00pm, Oct 26

- **Business Cycle Dynamics after the Great Recession: An Extended Markov-Switching Dynamic Factor Model**
  5:00pm - 5:20pm, Oct 26

6:00pm

Forecasting at Scale

6:00pm - 7:20pm, Oct 26

Invited Session

Chair: Italo Lima

Speakers

Xiaodong Jiang Research Data Scientist, Facebook

Ploy Temiyasathit Facebook

Oskar Triebe Student, Stanford University

---

4 Subsessions

- **Self-supervised learning for fast and scalable time-series hyper-parameter tuning**
  6:00pm - 6:20pm, Oct 26
- **Forecasting Peak Demand for Infrastructure**
  6:20pm - 6:40pm, Oct 26
- **Network Planning at Scale – Forecasting for Facebook's Edge**
  6:40pm - 7:00pm, Oct 26
- **NeuralProphet: A Scalable and Extensible Time-Series Forecasting Package**
  7:00pm - 7:20pm, Oct 26

7:00pm

ECR: Machine Learning and Neural Networks

7:00pm - 8:00pm, Oct 26

The ECR organises: Informal Forecasting Chats: ask your questions freely to other participants, share gains and glory, mistakes and their solution, the best courses out there. For this topic, Machine Learning and Neural Networks, the discussion will be moderated by Tim Januschowski from Amazon. Tim Januschowski is a science manager with experience in working with scientists, engineering and product teams. He has a broad knowledge in discrete optimization, operations research, artificial intelligence, forecasting, anomaly detection and related areas and is always enthusiastic to talk about Machine learning.

Speaker

Tim Januschowski Machine Learning Scientist, Amazon Development

9:00pm

Keynote: Rob Hyndman

9:00pm - 10:00pm, Oct 26

Keynote

Chair: George Athanasopoulos

Speaker

Rob Hyndman Professor of Statistics, Monash University

10:00pm

COVID-19 panel session

10:00pm - 11:00pm, Oct 26

Panel

Chair: Nicholas Reich

Speakers

Nicholas Reich Associate Professor, University of Massachusetts, Amherst

P. Van Mieghem Professor, Delft University of Technology

Aleksandr Aravkin Associate Professor, Applied Mathematics, Institute for Health Metrics and Evaluation

Ryan Tibshiran Associate Professor, Carnegie Mellon

Jurgen Doornik Senior Research Fellow, Oxford University

11:00pm

Best Practices for Forecasting at Scale

11:00pm - 11:59pm, Oct 26

Practitioner track

Chair: Elaine Deschamps

Speakers

Ginger Holt Manager, Infrastructure Data Science, Facebook

Italo Lima Data Scientist, Infrastructure Data Science, Facebook

Tue, Oct 27, 2020

12:00am

Structural Breaks

12:00am - 1:00am, Oct 27

Regular Submission

Chair: Pengjie Wang

Speakers

Shahnaz Parsaeian Assistant Professor - University of Kansas

Pengjie Wang Student, Monash University

Andreza Palma Associate Professor, Federal University of São Carlos

---

3 Subsessions

- **Forecasting under Structural Breaks Using Semi-parametric Methods**
  12:00am - 12:20am, Oct 27
- **Multi-population Mortality Projection: The Augmented Common Factor Model with Structural Breaks**
  12:20am - 12:40am, Oct 27
- **On the subprime crisis and the Latin American financial markets: A regime switching skew-normal approach**
  12:40am - 1:00am, Oct 27

1:00am

Software and support systems I

1:00am - 2:00am, Oct 27

Regular Submission

Chair: Mitchell O'Hara-Wild

Speakers

Andrey Vasnev Associate Professor, University of Sydney

Mitchell O'Hara-Wild Teaching Associate, Monash University

Thiyanga Talagala Lecturer, University of Sri Jayewardenepura

---

3 Subsessions

- **Forecasting website**
  1:00am - 1:20am, Oct 27
- **Probabilistic cross-temporal hierarchies in fable**
  1:20am - 1:40am, Oct 27
- **A Tool To Detect Potential Data Leaks in Forecasting Competitions**
  1:40am - 2:00am, Oct 27

2:00am

Forecast Evaluation II

2:00am - 3:00am, Oct 27

Regular Submission

Chair: Sium Bodha Hannadige

Speakers

Sium Bodha Hannadige Student, Monash University

X

Xiaochun Liu University of Alabama

Nachiketas Waychal Ph.D. Scholar, Indian Institute of Management Ahmedabad

3 Subsessions

- Forecasting a Nonstationary Time Series with a Mixture of Stationary and Nonstationary Factors as Predictors
  2:00am - 2:20am, Oct 27
- Conditional Encompassing Test for Value-at-Risk and Expected Shortfall Forecasts: A GMM Approach
  2:20am - 2:40am, Oct 27
- AREA130 - A novel user interactive and multiple criteria based forecasts ranking and ensemble generator algorithm
  2:40am - 3:00am, Oct 27

6:00am

SWEET: Storm, Rainfall, Drought and Flood

6:00am - 7:20am, Oct 27

Regular Submission

Chair: Willard Zvarevashe

Speakers

Willard Zvarevashe Student, University of Zululand

Guillaume Hochard Senior Expertise Leader, Quantmetry

Katiusca Estébanez Student, Mackenzie Presbyterian Institute

Shanthi Saubhagya Department of Statistics, University of Colombo, Sri Lanka

---

4 Subsessions

- A Robust Rainfall Return Level Estimation Using ensemble Empirical Mode Decomposition and Generalised Extreme Value Distribution
  6:00am - 6:20am, Oct 27
- Short term storm intensity forecasting: a comparison of deep learning and machine learning methods for multivariate and multimodal time series forecasting
  6:20am - 6:40am, Oct 27
- Drought forecast in the Brazilian semi-arid region
  6:40am - 7:00am, Oct 27
- Data Mining Techniques for Flood Forecasting in Ratnapura Area
  7:00am - 7:20am, Oct 27

7:00am

ECR: Forecasting techniques

7:00am - 8:00am, Oct 27

The ECR organises: Informal Forecasting Chats: ask your questions freely to other participants, share gains and glory, mistakes and their solution, the best courses out there. For this topic, Forecasting techniques, the discussion will be moderated by Vangelis Spiliotis from the National Technical University of Athens. His extensive experience lies in time series forecasting, decision support systems, optimisation, statistics, energy forecasting, energy efficiency and conservation. He has conducted research and development on tools for management support in many National and European projects. He was a co-organizer of the M4 Forecasting Competition and will now be your humble moderator!

Speaker

Evangelos Spiliotis Research Fellow, Coordinator, Forecasting & Strategy Unit, NTUA

8:00am

SWEET: Electricity Price II

8:00am - 9:00am, Oct 27

Regular Submission

Chair: Jieyang Chong

Speakers

Florian Ziel Professor, University of Duisburg-Essen

Umut Ugurlu Asst. Prof., Bahcesehir University

Jieyang Chong Student, Monash University

---

3 Subsessions

- **Optimal online aggregation and bias reduction: Combining electricity price forecasts across calibration windows**
  8:00am - 8:20am, Oct 27
- **Efficient Data Usage for Neural-Network based Electricity Price Forecasting**
  8:20am - 8:40am, Oct 27
- **Electricity price forecasting: Adapting to changing conditions**
  8:40am - 9:00am, Oct 27

9:00am

Forecasting with AI

9:00am - 9:40am, Oct 27

Invited Session

Chair: Mohsen Hamoudia

Speakers

Artemios - Anargyros Semenoglou Student, National Technical University of Athens

Petrus Potgieter Professor, University of South Africa

---

2 Subsessions

- **Machine learning in time series forecasting: Present and future**
  9:00am - 9:20am, Oct 27
- **Computational complexity of machine learning methods for forecasting**
  9:20am - 9:40am, Oct 27

Hierarchical Forecasting II

9:00am - 10:20am, Oct 27

Regular Submission

Chair: Tommaso Di Fonzo

Speakers

Tommaso Di Fonzo Dipartimento di Scienze Statistiche

Mahdi Abolghasemi Postdoctoral Research Fellow, Monash University

Kandrika Pritularga Student, Lancaster University

Nicolò Bertani Student, INSEAD

---

4 Subsessions

- Non-negative cross-temporal forecast reconciliation. An application to the Australian domestic tourism flows
  9:00am - 9:20am, Oct 27
- Forecasting hierarchical time series with Machine learning models
  9:20am - 9:40am, Oct 27
- Stochastic Coherency in Forecast Reconciliation
  9:40am - 10:00am, Oct 27
- Joint Bottom-Up Method for Hierarchical Time-Series: Application to Australian Tourism
  10:00am - 10:20am, Oct 27

Retail and Supply Chain II

9:00am - 10:20am, Oct 27

Regular Submission

Chair: Chethana Dharmawardane

Speakers

Chethana Dharmawardane Student, Aalto University Department of Industrial Engineering and Management

Jonathon Karelse CEO, NorthFind Management

Regita Putri Permata Institut Teknologi Sepuluh Nopember

4 Subsessions

- Unified vs. Segmented models: Decision making in high frequency grocery operations
  9:00am - 9:20am, Oct 27
- Best Practices for Scaling Sales Forecasting
  9:20am - 9:40am, Oct 27
- Improving Demand Planning Performance Through the Reduction of Human Bias
  9:40am - 10:00am, Oct 27
- Forecasting the Interest of Korean Beauty Brands based on Google Trends Data using Artificial Neural Network
  10:00am - 10:20am, Oct 27

Tourism Forecasting I

9:00am - 10:20am, Oct 27

Invited Session

Chair: Doris Chenguang Wu

Speakers

Ulrich Gunter Associate Professor, MODUL University Vienna

Mingming Hu Assistant Professor, Guangxi University

Anyu Liu Lecturer, University of Surrey

Shiteng Zhong Student, Sun Yat-sen University

---

4 Subsessions

- **Forecasting passenger numbers for the top 20 airports of the world and of the Asia-Pacific and Latin America-Caribbean regions within a GVAR framework**
  9:00am - 9:20am, Oct 27
- **Age-based decomposing method for tourism demand forecasting**
  9:20am - 9:40am, Oct 27
- **Could Social Media Data help to Forecast Destination Daily Hotel Occupancy when Crisis Happens?**
  9:40am - 10:00am, Oct 27
- **Tourism forecasting with big data: A review**
  10:00am - 10:20am, Oct 27

10:00am

Advances in Robust Forecasting

10:00am - 11:20am, Oct 27

Invited Session

Chair: Artem Prokhorov

Speakers

Anton Skrobotov Research, RANEPA and SPBU

Eduardo Mendes Assistant Professor, Fundação Getulio Vargas

Rustam Ibragimov Imperial College Business School and St. Petersburg State University

Artem Prokhorov University of Sydney Business School

---

4 Subsessions

- **Regularized Estimation of High-Dimensional Vector AutoRegressions with Weakly Dependent Innovations**
  10:00am - 10:20am, Oct 27
- **New Approaches to Robust Inference on Market (Non-)Efficiency, Volatility Clustering and Nonlinear Dependence**
  10:20am - 10:40am, Oct 27
- **Dynamically time warped cointegration**
  10:40am - 11:00am, Oct 27
- **Robust inference for multistage estimators**
  11:00am - 11:20am, Oct 27

SWEET: Environment

10:00am - 11:20am, Oct 27

Regular Submission

Chair: Jooyoung Jeon

Speakers

Antonio Elias Fernandez Student, Universidad de Málaga and Universidad Carlos III de Madrid

Jesús Molina Student, Universidad de los Andes

Cecilia Seri Student, Roma Tre University

---

4 Subsessions

- **Probablistic forecasting for air pollution**
  10:00am - 10:20am, Oct 27
- **Near neighbors projection for functional time series forecasting**
  10:20am - 10:40am, Oct 27
- **Carbon price prediction using a Hybrid model**
  10:40am - 11:00am, Oct 27

- The relationship between economic growth and environment. Testing the EKC hypothesis for Latin American countries
  11:00am - 11:20am, Oct 27

11:00am

Changes, Shocks and Interventions

11:00am - 12:20pm, Oct 27

Regular Submission

Chair: Michal Chojnowski

Speakers

Michal Chojnowski Student, Warsaw School of Economics

Emily Whitehouse University of Sheffield

Thyago C. C. Nepomuceno Universidade Federal de Pernambuco

Moinak Bhaduri Assistant Professor, Mathematical Sciences, Bentley University

4 Subsessions

- Real time monitoring of financial bubble crashes
  11:00am - 11:20am, Oct 27
- Predicting the Past: Evaluating Pernambuco Football Interventions
  11:20am - 11:40am, Oct 27
- Forecasting information shocks using Google Trends
  11:40am - 12:00pm, Oct 27
- On change-detection in certain stochastic intensity-governed point processes through functions of switched trend and its applications to forecasting
  12:00pm - 12:20pm, Oct 27

Forecast Combination II

11:00am - 12:20pm, Oct 27

Regular Submission

Chair: Jakob Wolf

Speakers

Jakob Wolf Project Manager, Robert Bosch GmbH

Lars Wissmann Student, University of Wuppertal

B

Bruna Brito Student, UFF - Universidade Federal Fluminense

Rafael Valle dos Santos Postdoctoral Researcher, PUC-Rio

---

4 Subsessions

- Automated Integrated Business Planning with Predictive Analytics for Automotive Suppliers
  11:00am - 11:20am, Oct 27
- Forecast Combination with Constrained Weights
  11:20am - 11:40am, Oct 27
- Bootstrap Aggregating (Bagging) application in time series to forecast demand for maritime cargo sent to an offshore oil rig.
  11:40am - 12:00pm, Oct 27
- Horizon-optimized weights for forecast combination with cross-learning
  12:00pm - 12:20pm, Oct 27

ECR: MUSICAL INTERMEZZO

11:00am - 12:00pm, Oct 27

Need some time to relax? The ECR organizes a musical session, brought to forecasters, by forecasters. First, we have the IIF president himself and his family showing us a wide range of Greek musical styles. After a five minute break, Ivan Svetunkov will bring you some original songs on his guitar. Check out their talent!

Speaker

George Athanasopoulos Professor, Monash University

12:00pm

Machine Learning II

12:00pm - 1:20pm, Oct 27

Regular Submission

Chair: Jacopo De Stefani

Speakers

Jacopo De Stefani PhD Student / Teaching Assistant, Université Libre de Bruxelles

Paulo Rodrigues Federal University of Bahia

S

Saleena A J Student, National Institute of Technology Calicut

Sven F. Crone Programme Chair, Predictive Analytics World Conference, London | 28-29 October 2015

---

4 Subsessions

- Machine learning strategies for multivariate and and multi-step ahead time series forecasting of mobility data
  12:00pm - 12:20pm, Oct 27
- Time series forecasting using singular spectrum analysis, fuzzy systems and neural networks
  12:20pm - 12:40pm, Oct 27
- APPLICATION OF DEEP LEARNING AND FUZZY MATHEMATICS FOR TIME SERIES PREDICTION
  12:40pm - 1:00pm, Oct 27
- Automatic time series feature generation and permutation for Neural Networks in Forecasting
  1:00pm - 1:20pm, Oct 27

1:00pm

Intermittent Demand

1:00pm - 2:20pm, Oct 27

Regular Submission

Chair: Sarah Van der Auweraer

Speakers

Sarah Van der Auweraer Postdoctoral Research Associate, University of Luxembourg

Hans Levenbach CPDF Training and Certification

Mariusz Doszyń Professor, University of Szczecin

Alex Hallam Data Scientist, Chick-fil-A

---

4 Subsessions

- **Periodic Intermittent Demand Forecasting**
  1:00pm - 1:20pm, Oct 27
- **Intermittent Demand: an Information Theory approach to look at data and get results even under nonindependence conditions**
  1:20pm - 1:40pm, Oct 27
- **Biasedness of forecasts errors for intermittent demand data**
  1:40pm - 2:00pm, Oct 27
- **Flexible Probabilistic Forecasting of Intermittent Time Series using Deconvolution**
  2:00pm - 2:20pm, Oct 27

MacroFor: Combinations

1:00pm - 2:00pm, Oct 27

Regular Submission

Chair: Roy Batchelor

Speakers

Ekaterina Seregina Student, University of California, Riverside

David Soule Visiting Lecturer, University Richmond

Roy Batchelor Professor of Banking and Finance, Cass Business School, City, University of London

---

3 Subsessions

- **Learning from Errors: A New Approach to Forecast Combination**
  1:00pm - 1:20pm, Oct 27
- **A Heuristic for Combining Correlated Experts**
  1:20pm - 1:40pm, Oct 27
- **Hierarchical Forecasting of Index Components with Uncertain Weightings**
  1:40pm - 2:00pm, Oct 27

Retail and Supply Chain III

1:00pm - 2:20pm, Oct 27

Regular Submission

Chair: Michael Gilliland

Speakers

Ruben Crevits Data Scientist, OMP

Rodrigo Antonio Filho Student, Puc Rio

Michal Kurcewicz Principal Analytical Consultant, SAS

Michael Gilliland Product Marketing Manager, SAS Institute

---

4 Subsessions

- Improving stability in demand forecasting
  1:00pm - 1:20pm, Oct 27
- Zero-inflated count data models for daily retail sales: a forecasting exercise
  1:20pm - 1:40pm, Oct 27
- Operating large-scale retail forecasting system
  1:40pm - 2:00pm, Oct 27
- Takeaways and Tools for Business Forecasting Practitioners
  2:00pm - 2:20pm, Oct 27

Sports Forecasting

1:00pm - 1:40pm, Oct 27

Regular Submission

Chair: Steffen Mueller

Speakers

Daniel Takata Gomes Brazilian Geography and Statistics Institute

Steffen Mueller PhD Student, University of Hamburg

2 Subsessions

- Are Usain Bolt records unbreakable? A Bayesian extreme value theory approach for forecasting athletics records
  1:00pm - 1:20pm, Oct 27
- Pre- and within-season attendance forecasting in Major League Baseball: A random forest approach
  1:20pm - 1:40pm, Oct 27

SWEET: Electricity Demand I
1:00pm - 3:40pm, Oct 27

Regular Submission

Chair: Shreyashi Shukla

Speakers

Jose Pessanha Electric Power Research Center Cepel

Pyae Pyae Phyo PhD student, Thammasat University

Adanna Robertson-Quimby Student, University Of The West Indies/Caribbean Institute For Meteorology And Hydrology

Zehan Xu Student, UNC Charlotte

Hjörleifur Bergsteinsson Student, DTU Compute

Novri Suhermi PhD Student, Lancaster University

Robertas Gabrys Professor, University of Southern California

8 Subsessions

- DAILY PEAK LOAD FORECASTING WITH HOURLY TEMPERATURE
  1:00pm - 1:20pm, Oct 27

- **Daily seasonal adjustment applied to the Brazilian electric power load**
  1:20pm - 1:40pm, Oct 27
- **Feature Engineering in Long Short-term Memory and Deep Belief Network for Daily Electricity Load Forecasting**
  1:40pm - 2:00pm, Oct 27
- **Enhancing the Understanding of the Effects of Temperature on Electricity Consumption in Barbados**
  2:00pm - 2:20pm, Oct 27
- **Building Energy Consumption Forecasting via Functional Data Approach**
  2:20pm - 2:40pm, Oct 27
- **SCE Load Forecasting**
  2:40pm - 3:00pm, Oct 27
- **Customer Attrition Modeling and Forecasting**
  3:00pm - 3:20pm, Oct 27
- **An Investigation of Aggregation Levels in Temporal Hierarchies for Heat Load Forecasting**
  3:20pm - 3:40pm, Oct 27

2:00pm

Bayesian methods

2:00pm - 3:20pm, Oct 27

Regular Submission

Chair: Alvaro Faria

Speakers

Alvaro Faria Lecturer in Statistics, The Open University

Laura Reh Research Assistant, University of Cologne

Ross Hollyman Student, University of Bath

Lukas Fleischmann Research Associate, Fraunhofer IIS

4 Subsessions

- **Dynamic Bayesian smooth transition autoregressive models for non-linear non-stationary time series**
  2:00pm - 2:20pm, Oct 27
- **A Bayesian shrinkage approach to high-dimensional dynamic portfolio optimization**

🕘 2:20pm - 2:40pm, Oct 27

- **Industry Return Predictability, A Bayesian Approach**
  🕘 2:40pm - 3:00pm, Oct 27
- **Modeling of processes with bayesian networks to forecast lead times**
  🕘 3:00pm - 3:20pm, Oct 27

Judgemental Forecasting II

🕘 2:00pm - 4:20pm, Oct 27

Invited Session

Chair: Anna Sroginis

Speakers

Robert Fildes Distinguished Professor, Lancaster University

M. Sinan Gonul Associate Professor (Reader), Northumbria University

Dilek Onkal Professor, Northumbria University

Anna Sroginis Student, Lancaster University

Paul Goodwin Emeritus Professor, University of Bath

Fotios Petropoulos University of Bath

Rebekah Brau Supply Chain Management PhD Candidate, University of Arkansas

---

7 Subsessions

- **What we should know about Forecast Value Added**
  🕘 2:00pm - 2:20pm, Oct 27
- **Why/when can scenarios be harmful for judgmental demand forecasts and the following production order decisions?**
  🕘 2:20pm - 2:40pm, Oct 27
- **Judgmental adjustments and scenario use: Individual versus group forecasts**

2:40pm - 3:00pm, Oct 27

- Judgmental model tuning versus conventional adjustments: a case study
  3:00pm - 3:20pm, Oct 27
- Stability in the sub-optimal use of forecasting systems: a case study in a supply-chain company
  3:20pm - 3:40pm, Oct 27
- Judgmental selection of parameters for simple forecasting models
  3:40pm - 4:00pm, Oct 27
- When Managers Meet Models: Integrating Human Judgment and Analytics
  4:00pm - 4:20pm, Oct 27

MacroFor: Advances in now-casting models with big and non-synchronous data

2:00pm - 3:20pm, Oct 27

Invited Session

Chair: Danilo Cascaldi-Garcia

Speakers

Danilo Cascaldi-Garcia Economist, Federal Reserve Board

David Kohns PhD student, Heriot-Watt University

Leonardo Iania Professor of Finance, UCLouvain

---

4 Subsessions

- Deep Learning the US Economy in Real Time
  2:00pm - 2:20pm, Oct 27
- Back to the Present: Learning about the Euro Area through a Now-casting Model
  2:20pm - 2:40pm, Oct 27
- Horseshoe Prior Bayesian Quantile Regression
  2:40pm - 3:00pm, Oct 27
- Quantile-based Inflation Risk Models
  3:00pm - 3:20pm, Oct 27

3:00pm

Finance II

3:00pm - 4:20pm, Oct 27

Regular Submission

Chair: Massimo Guidolin

Speakers

Massimo Guidolin Bocconi University

Yonca Kalyoncu Ozener PhD Researcher at The University of Aberdeen

Jingwei Pan Student, Technical University of Darmstadt

---

4 Subsessions

- Distilling Large Information Sets to Forecast Commodity Returns: Automatic Variable Selection or Hidden Markov Models?
  3:00pm - 3:20pm, Oct 27
- Forecasting Systematic Risk: Evidence from Turkey
  3:20pm - 3:40pm, Oct 27
- Comparing consumption-based asset pricing models: The case of Brazil
  3:40pm - 4:00pm, Oct 27
- Evaluating Correlation Forecasts Under Asymmetric Loss
  4:00pm - 4:20pm, Oct 27

4:00pm

MacroFor: Big data and sentiment analysis in economic forecasting and nowcasting

4:00pm - 5:20pm, Oct 27

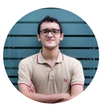
Invited Session

Chair: Massimo Guidolin

Speakers

Vittorio Bellini Student, Bocconi University

Sergio Consoli Scientific Project Officer, European Commission (DG-JRC)



Luca Piras Student, University of Cagliari (AIBD Lab)

Luca Tiozzo-Pezzoli European Commission (DG-JRC)

---

4 Subsessions

- Can Big Data Help to Predict Conditional Stock Market Volatility? An Application to Brexit
  4:00pm - 4:20pm, Oct 27
- Forecasting with Economic News
  4:20pm - 4:40pm, Oct 27
- Dynamic Industry-specific Lexicon Generation for Stock Market Forecast
  4:40pm - 5:00pm, Oct 27
- Information extraction from the GDELT database to analyse EU sovereign bond markets
  5:00pm - 5:20pm, Oct 27

5:00pm

Software and support systems II

5:00pm - 6:40pm, Oct 27

Regular Submission

Chair: Thiago Quirino

Speakers

Thiago Quirino Senior Research Statistician Developer, SAS Institute

Diego J. Pedregal Professor, Universidad de Castilla-La Mancha

Javier Delgado Research Statistician Developer, SAS Institute

Peder Bacher Assistant Professor, Technical University of Denmark

Yuelei Sui Research Statistician Developer, SAS institute

---

5 Subsessions

- Ex-Ante Forecast Model Performance with Rolling Simulations for many time series
  5:00pm - 5:20pm, Oct 27
- Comprehensive automatic identification of Unobserved Components models
  5:20pm - 5:40pm, Oct 27

- Scalable Cloud-Based Time Series Analysis and Forecasting Using Open-Source Software
  5:40pm - 6:00pm, Oct 27
- onlineforecast: An R forecasting package
  6:00pm - 6:20pm, Oct 27
- Scalable Cloud-Based Multivariate Singular Spectrum Analysis
  6:20pm - 6:40pm, Oct 27

SWEET: Electricity Price III

5:00pm - 6:00pm, Oct 27

Regular Submission

Chair: Carlos Vladimir Rodriguez Caballero

Speakers

Carlos Vladimir Rodriguez Caballero Assistant Professor, ITAM

Arne Vogler Student, University of Duisburg-Essen

Tiago Silveira Gontijo Student, UFMG

---

3 Subsessions

- Wavelet Estimation for Dynamic Factor Models with Time-Varying Loadings
  5:00pm - 5:20pm, Oct 27
- Event-based Evaluation of Electricity Price Ensemble Forecasts
  5:20pm - 5:40pm, Oct 27
- Similarity search in electricity prices: an ultra-fast method for finding analogs
  5:40pm - 6:00pm, Oct 27

6:00pm

Political Forecasting

6:00pm - 6:40pm, Oct 27

Regular Submission

Chair: Weifeng Zhong

Speaker

Harald Schmidbauer University of Finance and Economics,

2 Subsessions

- Predicting Authoritarian Crackdowns: A Machine Learning Approach
  6:00pm - 6:20pm, Oct 27
- Media upload dynamics in the US 2020 election campaign
  6:20pm - 6:40pm, Oct 27

7:15pm

Current and prospective members' meeting (all are welcome)

7:15pm - 8:00pm, Oct 27

Chair: George Athanasopoulos

8:00pm

Enhancing Shipment Forecast for CPG companies using Machine Learning and Demand Sensing

8:00pm - 9:00pm, Oct 27

Practitioner track

Chair: Tim Januschowski

Speakers

Varunraj Valsaraj Senior Manager, SAS

Kedar Prabhudesai AI Specialist, SAS

9:00pm

Arnold Zellner Memorial Keynote: Andrew Harvey

9:00pm - 10:00pm, Oct 27

Keynote

Chair: Fernando Cyrino; Reinaldo Castro Souza

Speaker

Andrew Harvey Emeritus Professor of Econometrics, University of Cambridge

10:00pm

Keynote: Esther Ruiz

10:00pm - 11:00pm, Oct 27

Keynote

Chair: Gloria Gonzalez-Rivera

Speaker

Esther Ruiz Professor, Econometrics, Universidad Carlos III de Madrid

11:00pm

Consolidated framework for forecast generation and evaluation

11:00pm - 11:59pm, Oct 27

Practitioner track

Chair: Chris Fry

Speakers

Chris Fry Data Science Manager, Google

Casey Lichtendahl Visiting Researcher, Google

Wed, Oct 28, 2020

1:00am

Forecast Evaluation III

1:00am - 2:00am, Oct 28

Regular Submission

Chair: P.K.S Prakash

Speakers

P.K.S Prakash ZS Associates

Nicolas Hardy Student, Universidad Adolfo Ibáñez

Thiago Zamith-Cunha Hydrography Data Scientist, Brazilian Navy

---

3 Subsessions

- Learnings from M5 competition for intermittent forecasting
  1:00am - 1:20am, Oct 28
- "Go wild for a while!": A new asymptotically Normal test for forecast evaluation in nested models
  1:20am - 1:40am, Oct 28
- HYCOM Ocean Model: a forecast evaluation applied to Search and Rescue operations.
  1:40am - 2:00am, Oct 28

1:20am

Exponential Smoothing

1:20am - 2:20am, Oct 28

Regular Submission

Chair: Erick Meira

Speakers

Huijing Chen Senior Lecturer, University of Portsmouth

Erick Meira Pontifical Catholic University of Rio de Janeiro (PUC-Rio)

João Antônio Petito Ferreira Student, Universidade Federal Fluminense

---

3 Subsessions

- Seasonal vector exponential smoothing model taxonomy using cross-sectional information
  1:20am - 1:40am, Oct 28
- Improving upon model selection in automated ETS routines via treating
  1:40am - 2:00am, Oct 28
- Forecasting Methods to Support Pricing a New Insurance for the Stock Market
  2:00am - 2:20am, Oct 28

2:00am

Tourism Forecasting II

2:00am - 3:00am, Oct 28

Regular Submission

Chair: Apostolos Ampountolas

Speakers

Apostolos Ampountolas Chair, Undergraduate Programs, Boston University

Pavithra Basnayake University of Kelaniya, Sri Lanka

Fabio Coelho Student, Catholic University of Brasilia

---

3 Subsessions

- A daily demand forecasting for hotel occupancy levels: Machine learning a model comparison
  2:00am - 2:20am, Oct 28
- Predicting tourist arrivals in Sri Lanka: A comparison of Time series models and Time delay Neural Networks
  2:20am - 2:40am, Oct 28
- MODELING AND FORECASTING TOURISM DEMAND IN BRAZIL
  2:40am - 3:00am, Oct 28

3:00am

COVID-19 II

3:00am - 4:00am, Oct 28

Regular Submission

Chair: Yuji Sakurai

Speakers

Yuji Sakurai Financial Economist, Federal Reserve Bank of Richmond

Kriti Kohli Principal Data Scientist, IBM

Jonathan Reeves University of New South Wales

---

3 Subsessions

- Can burning cash predict increased equity volatility during the Covid-19 crisis?

3:00am - 3:20am, Oct 28

- **Demand sensing decision support system**
  3:20am - 3:40am, Oct 28

- **Protecting Long Run Equity Returns: Target Volatility and COVID-19**
  3:40am - 4:00am, Oct 28

7:00am

Forecast Combination III

7:00am - 8:00am, Oct 28

Regular Submission

Chair: Yifei Zhang

Speakers

Y

Yifei Zhang Student, Academy of Mathematics and Systems Science, Chinese Academy of Sciences

H

Ho Jen-Sim Universiti Putra Malaysia

Anirban Chatterjee WalmartLabs, India

---

3 Subsessions

- **An improved objective programming approach to forecast combination with error discounting**
  7:00am - 7:20am, Oct 28

- **THE IMPACT OF TRADING VOLUME ON VOLATILITY WITH COMBINING FORECASTS**
  7:20am - 7:40am, Oct 28

- **Drift-Adjusted And Arbitrated Ensemble Framework For Time Series Forecasting**
  7:40am - 8:00am, Oct 28

8:00am

Economic Forecasting with Interval Data

8:00am - 9:40am, Oct 28

Invited Session

Chair: Shouyang Wang

Speakers

W

Wei Lin University of International Business and Economics

H

Haowen Bao Student, Academy of Mathematics and Systems Science, Chinese Academy of Sciences

B

Bai Huang Central University of Finance & Economics

Q

Qing Zhao Student, Beihang University

Carlos Maté Professor, Comillas Pontifical University

---

5 Subsessions

- **Least Hausdorff distance regression for interval-valued data**
  8:00am - 8:20am, Oct 28
- **Modelling interval-valued time series via adaptive LASSO**
  8:20am - 8:40am, Oct 28
- **The Interval Factor Model: Estimation and Forecasting**
  8:40am - 9:00am, Oct 28
- **A Partial Least Squares Regression Model for Interval-valued Data Based on Centers and log-Ranges**
  9:00am - 9:20am, Oct 28
- **Daily low high forecasts of the EUR/USD. Combining several neural networks (iMLP) and random walk models**
  9:20am - 9:40am, Oct 28

9:00am

Early Warning Indicators

9:00am - 11:00am, Oct 28

Invited Session

Chair: Claudio Antonini

Speakers

C

Claudio Antonini Director, Bank of New York Mellon

A

Angi Roesch FOM University of Applied Sciences

Elena Giarda Senior Economist, Prometeia

Marcin Lupinski Expert, National Bank of Poland

Katsiaryna Svirydzenka IMF

Chengyu Huang IMF

---

6 Subsessions

- CONNECTEDNESS BETWEEN STOCKS AND FINANCIAL SENTIMENT PROXIES — AN EARLY WARNING INDICATOR
  9:00am - 9:20am, Oct 28
- Assessing systemic risk in networks of financial markets
  9:20am - 9:40am, Oct 28
- An Early Warning System for banking crises: From regression-based analysis to machine learning techniques
  9:40am - 10:00am, Oct 28
- Early warning indicator of Polish banking sector distress: systemic risk approach
  10:00am - 10:20am, Oct 28
- Financial Cycles: Early Warning Indicators of Banking Crises?
  10:20am - 10:40am, Oct 28
- News-based Sentiment Indicators
  10:40am - 11:00am, Oct 28

Finance III

9:00am - 10:20am, Oct 28

Regular Submission

Chair: David Ubilava

Speakers

David Ubilava Senior Lecturer, University of Sydney

Manuela Pedio Student, University of Bristol

Abril Rosen Esquivel Student, University of Essex

---

4 Subsessions

- **Direct and Iterated Multi-Step Smooth Transition Autoregressive Methods for Commodity Price Forecasting**
  9:00am - 9:20am, Oct 28
- **Financial Time-Series Prediction using Iterative Matrix Completion**
  9:20am - 9:40am, Oct 28
- **Option-Implied Network Measures of Tail Contagion and Stock Return Predictability**
  9:40am - 10:00am, Oct 28
- **Commodity price forecasting using a role of managed money positions**
  10:00am - 10:20am, Oct 28

10:00am

MacroFor: Co-movements in macro and finance forecasting

10:00am - 11:00am, Oct 28

Invited Session

Chair: Pilar Poncela

Speakers

Tommaso Proietti Professor of Economic Statistics, University of Rome Tor Vergata

Luca Barbaglia European Commission, Joint Research Centre (JRC)

Pilar Poncela Universidad Autónoma de Madrid (SPAIN)

---

3 Subsessions

- **Nowcasting the national accounts with big data**
  10:00am - 10:20am, Oct 28
- **Forecasting with sentiment indicators in factor models**
  10:20am - 10:40am, Oct 28
- **Disentangling common and idisyncratic parts of the business cycle through SSA**
  10:40am - 11:00am, Oct 28

ECR: Working with R

10:00am - 11:00am, Oct 28

The ECR organises: Informal Forecasting Chats: ask your questions freely to other participants, share gains and glory, mistakes and their solution, the best courses out there. For this topic, Working with R, the discussion will be moderated by Mitchell O'Hara Wild from Monash University. He has extensive experience in working with R and writes forecasting packages – he really knows the ins and outs of the program!

Speaker

Mitchell O'Hara-Wild Teaching Associate, Monash University

11:00am

SWEET: Electricity Price I

11:00am - 12:00pm, Oct 28

Regular Submission

Chair: Daniel Manfre Jaimes

Speakers

Luigi Grossi University of VErona - Department of Economics

Daniel Manfre Jaimes Student, University of Calgary

Michal Narajewski Student, University of Duisburg-Essen

---

3 Subsessions

- **Machine learning models for the prediction of Italian electricity prices. Do they really outperform the benchmark?**
  11:00am - 11:20am, Oct 28
- **Short-term Electricity Price Forecasting in Highly Volatile Real-time Markets: The Case of Alberta's**
  11:20am - 11:40am, Oct 28
- **Ensemble Forecasting for Intraday Electricity Prices: Simulating Trajectories**
  11:40am - 12:00pm, Oct 28

MacroFor: Coffee Break

11:00am - 11:30am, Oct 28

Informal coffee break for IIF MacroFor Section.

Speaker

Laurent Ferrara Professor of Economics, SKEMA Business School

12:00pm

MacroFor: Macro models

12:00pm - 1:20pm, Oct 28

Regular Submission

Chair: Carlos Trucios

Speakers

Hoang Nguyen Postdoctoral researcher, Örebro University

Eduardo Loría Full Time Professor, UNAM

Xin Zheng Postdoctoral Researcher, PBC School of Finance, Tsinghua University

Carlos Trucios Sao Paulo School of Economics, FGV and CAREFS

---

4 Subsessions

- **VAR models with fat tail and asymmetry**
  12:00pm - 12:20pm, Oct 28
- **Sacrifice rate and labor precariousness in Mexico, 2005Q1-2019Q4**
  12:20pm - 12:40pm, Oct 28
- **Bayesian VAR Models with Combination of DSGE Model Implied Prior and SSVS in Mean-IW Prior**
  12:40pm - 1:00pm, Oct 28
- **Robustness and the general dynamic factor model with infinite-dimensional space: identification, estimation, and forecasting**
  1:00pm - 1:20pm, Oct 28

SWEET: Hydro Power

12:00pm - 1:20pm, Oct 28

Regular Submission

Chair: Vinayak Sharma

Speakers

Maria Elvira Maceira Researcher, CEPEL - Electric Energy Research Center

Hugo de Araújo Student, CEPEL

Arlindo Rodrigues Galvão Filho Pontifical Catholic University of Goiás

Camila Cunha Student, Universidade Federal de Juiz de Fora

---

4 Subsessions

- Memory Enhancement of Periodic Time Series Model – An Application to Operation Planning of Hydro Dominated Systems
  12:00pm - 12:20pm, Oct 28
- Probabilistic forecasts of daily streamflow for the Brazilian interconnected Power System combining a hydrological stochastic model and unsupervised learning
  12:20pm - 12:40pm, Oct 28
- Hydroelectric Power Plant Water Flow Forecasting using LSTM Recurrent Neural Network
  12:40pm - 1:00pm, Oct 28
- Inflow Forecasting Using Deep Learning and Computational Intelligence
  1:00pm - 1:20pm, Oct 28

1:00pm

Machine Learning in Finance Forecasting

1:00pm - 2:20pm, Oct 28

Regular Submission

Chair: Weijia Peng

Speakers

Weijia Peng Assistant Professor, Sacred Heart University

Gautham Goud Ravula Student, OSMANIA UNIVERSITY

Sricharan Poundarikapuram Director, Data Science, SAP P&T GCOE, SAP America

Jack Strauss Miller Chair of Applied Economics, University of Denver

---

4 Subsessions

- **Forecasting Sector Level Equity Returns Using Big Data Factors and Machine Learning Models**
  1:00pm - 1:20pm, Oct 28
- **Forecasting of P/E ratio for the Indian equity market stock index NIFTY 50 Using Neural Networks**
  1:20pm - 1:40pm, Oct 28
- **ML Forecasting and Optimization powering Finance reconciliation systems**
  1:40pm - 2:00pm, Oct 28
- **Can Machines Learn Capital Structure Dynamics?**
  2:00pm - 2:20pm, Oct 28

SWEET: Solar Power and Net Load

1:00pm - 3:00pm, Oct 28

Regular Submission

Chair: Arnie de Castro

Speakers

Arnie de Castro SAS Institute Inc

Omar Aponte Student, Rochester Institute of Technology -RIT-

Jethro Browell Lecturer, University of Strathclyde

Vinayak Sharma Student, University of North Carolina at Charlotte

Roberto Caldas Student, UFRJ

Maneesha Perera PhD Candidate, University of Melbourne

---

6 Subsessions

- **Time Series Forecasting Using CNN with LSTM**
  1:00pm - 1:20pm, Oct 28
- **Actionable Peak Electric Load Day Forecasting Methodology for Facilities with Behind the Meter Renewable Electricity Generation**
  1:20pm - 1:40pm, Oct 28
- **Dependency Structures in Regional Net-Electricity Demand Forecasting**
  1:40pm - 2:00pm, Oct 28
- **Probabilistic Solar Power Forecasting: Long Short-Term Memory Network vs Simpler Approaches**
  2:00pm - 2:20pm, Oct 28
- **Solar power forecasting with Quantile Regression by Support Vector Machines**
  2:20pm - 2:40pm, Oct 28
- **Forecast Combinations for Multi-Horizon Residential Solar Photovoltaic Power Forecasting**
  2:40pm - 3:00pm, Oct 28

1:20pm

MacroFor: Nowcasting

1:20pm - 2:40pm, Oct 28

Regular Submission

Chair: Baoline Chen

Speakers

Matías Pacce Economist, Banco de España

Baris Soybilgen Assistant Professor, Istanbul Bilgi University

Tamas Kiss Postdoctoral Researcher, Örebro University

Baoline Chen U.S. Bureau of Economic Analysis

---

4 Subsessions

- **Can news help measure economic sentiment? An application in COVID-19 times**
  1:20pm - 1:40pm, Oct 28
- **Nowcasting US GDP Using Gated Recurrent Units**
  1:40pm - 2:00pm, Oct 28

- **Nowcasting GDP Growth Allowing for GARCH Effects and Non-Gaussianity – International Evidence**
  2:00pm - 2:20pm, Oct 28
- **Nowcasting Advance Estimates of Personal Consumption of Services in the U.S. National Accounts: Individual or Combination Forecasting Approach**
  2:20pm - 2:40pm, Oct 28

2:00pm

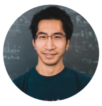
Hierarchical Forecasting III

2:00pm - 3:00pm, Oct 28

Regular Submission

Chair: Daniel Wong

Speakers



Daniel Wong Applied Research Scientist, Element AI

Behrouz Haji Soleimani Machine Learning Architect, Kinaxis

Mauricio Lila Student, PUC - RIO

---

3 Subsessions

- **Deep Convolutional Embeddings for Hierarchical Non-Negative Time Series Forecasting**
  2:00pm - 2:20pm, Oct 28
- **Optimal Constrained Hierarchical Forecast Reconciliation**
  2:20pm - 2:40pm, Oct 28
- **Forecasting hierarchical time series applying robust reconciliation**
  2:40pm - 3:00pm, Oct 28

2:40pm

MacroFor: Non-linear models

2:40pm - 4:00pm, Oct 28

Regular Submission

Chair: Andre Souza

Speakers

Atul Anand Government

Varlam Kutateladze Student, University of California, Riverside

Livia Paranhos Student, University of Warwick

Andre B.M. Souza Student, Barcelona GSE and Universitat Pompeu Fabra

---

4 Subsessions

- **Hybrid ARIMA and ANN models for forecasting Gross State Domestic Product in context of Tamil Nadu**
  2:40pm - 3:00pm, Oct 28
- **The Kernel Trick for Nonlinear Factor Modeling**
  3:00pm - 3:20pm, Oct 28
- **Predicting Inflation with Neural Networks**
  3:20pm - 3:40pm, Oct 28
- **Composite Absolute Value and Sign Forecasts**
  3:40pm - 4:00pm, Oct 28

3:00pm

Loss functions in forecast evaluation

3:00pm - 4:20pm, Oct 28

Invited Session

Chair: Andrew Patton

Speakers

Tobias Fissler Assistant Professor, Vienna University of Economics and Business

Timo Dimitriadis Heidelberg Institute for Theoretical Studies

Andrew Patton Professor of Economics, Duke University

---

4 Subsessions

- **Forecast evaluation of prediction intervals and other set-valued properties**

3:00pm - 3:20pm, Oct 28

- **Evaluating probabilistic classifiers: Reliability diagrams and score decompositions revisited**
  3:20pm - 3:40pm, Oct 28
- **Testing Forecast Rationality for Measures of Central Tendency**
  3:40pm - 4:00pm, Oct 28
- **Nonparametric Tests for Superior Predictive Ability**
  4:00pm - 4:20pm, Oct 28

Retail and Supply Chain IV

3:00pm - 5:20pm, Oct 28

Regular Submission

Chair: Sebastian Achter

Speakers

Sebastian Achter Student, Hamburg University of Technology

Patrícia Ramos Professor, ISCAP-IPP, INESC TEC

Omer Zeybek Migros Ticaret

Michal Lapinski Data Scientist, REWE International AG

Adilson Spolidoro Student, Universidade Estadual de Campinas

Isis Santos Costa Saint-Gobain

Jente Van Belle Student, Vrije Universiteit Brussel

---

7 Subsessions

- **Coping with uncertainty – demand planning from a management control and distributed cognition perspective**
  3:00pm - 3:20pm, Oct 28

- Support vector machines framework for forecasting retail product sales
  3:20pm - 3:40pm, Oct 28
- Sales forecasting with high frequency data : The case of store-level forecasting with intra-day seasonal patterns
  3:40pm - 4:00pm, Oct 28
- Retail Forecasting in Practice: Learnings of a Retail Company
  4:00pm - 4:20pm, Oct 28
- INFLUENCE OF EXTERNAL FACTORS ON THE PROJECTION OF DEMAND FOR THE SALE OF FOOD PRODUCTS, CHOCOLATE MOLDED COOKIE
  4:20pm - 4:40pm, Oct 28
- The ABC of Automated Forecast Model Profile Selection
  4:40pm - 5:00pm, Oct 28
- Valuing lead time in a dynamic order-up-to inventory system
  5:00pm - 5:20pm, Oct 28

SWEET: Wind Speed and Power

3:00pm - 4:00pm, Oct 28

Regular Submission

Chair: Paula Maçaira

Speakers

Mikkel Lindstrøm Sørensen Student, Technical University of Denmark

L

Larissa Campos Student, PUC-RIO

---

3 Subsessions

- Improving wind speed forecasting through neural network-based time-series filtering
  3:00pm - 3:20pm, Oct 28
- Forecast reconciliation using temporal hierarchies with autocorrelation for wind power forecasting
  3:20pm - 3:40pm, Oct 28
- Short-term wind speed forecast using Singular Spectrum Analysis
  3:40pm - 4:00pm, Oct 28

4:00pm

Forecasting Research at Google

4:00pm - 5:20pm, Oct 28

Invited Session

Chair: Casey Lichtendahl

Speakers

Kashif Yousuf Data Scientist, Google

Haoyun Wu Data Scientist, Google LLC

Weijie Shen Data Scientist, Google LLC

Sercan Arik Google

---

4 Subsessions

- Prediction Intervals: Using Forecasting Errors to Construct Smooth Cones
  4:00pm - 4:20pm, Oct 28
- Hybrid Models: Using Deep Learning to Learn Classical Time Series Models
  4:20pm - 4:40pm, Oct 28
- Hierarchical Reconciliation Based on Minimum Kullback-Leibler Divergence
  4:40pm - 5:00pm, Oct 28
- Temporal Fusion Transformers for Interpretable Multi-horizon Time Series Forecasting
  5:00pm - 5:20pm, Oct 28

MacroFor: Uncertainty forecasts and instabilities in predictability

4:00pm - 5:20pm, Oct 28

Invited Session

Chair: Gergely Ganics

Speakers

Yiru Wang PhD candidate, Universitat Pompeu Fabra (UPF)

Malte Knüppel Economist, Deutsche Bundesbank

Ana Galvao Professor of Economic Modelling and Forecasting, University of Warwick

Lukas Hoesch Universitat Pompeu Fabra and Barcelona GSE

---

4 Subsessions

- Detecting Density Forecast Breakdowns
  4:00pm - 4:20pm, Oct 28
- Approximating fixed-horizon uncertainty forecasts using fixed-event uncertainty forecasts
  4:20pm - 4:40pm, Oct 28
- Density forecasting with BVAR Models under Macroeconomic Data Uncertainty
  4:40pm - 5:00pm, Oct 28
- Predictability Tests Robust to Multiple Instabilities
  5:00pm - 5:20pm, Oct 28

SWEET: Electricity Demand II

4:00pm - 5:20pm, Oct 28

Regular Submission

Chair: Allison Campbell

Speakers

Allison Campbell Pacific Northwest National Laboratory, UNC Charlotte

Syalam Wiradinata Institut Teknologi Kalimantan

Daniel Donaldson Student, University of Birmingham

Eduardo Caro Huertas Assistant Professor, Universidad Politécnica de Madrid

---

4 Subsessions

- A novel method for addressing seasonality in electricity load forecasting: Winning submission to Big Deal 2018 Competition
  4:00pm - 4:20pm, Oct 28
- Comparison of short-term load forecasting methods based on Kalimantan data.
  4:20pm - 4:40pm, Oct 28
- Global Electric Load Forecasting
  4:40pm - 5:00pm, Oct 28

- Short-Term Electric Energy Consumption in Spanish Islands: Analysis and Forecasting
  5:00pm - 5:20pm, Oct 28

Time Series Analysis

4:00pm - 5:20pm, Oct 28

Regular Submission

Chair: Atila Goktas

Speakers

Zhongxi Zheng Student, National University of Singapore

Atila Goktas Prof. in Statistics, Muğla Sıtkı Koçman University

Y

Yuze Liu Student, FernUniversität in Hagen

---

4 Subsessions

- Forecasting Life Expectancy in Bivariate Lee-Carter Models: New Evidence from Six Developed Countries
  4:00pm - 4:20pm, Oct 28
- Forecasting tailings dam displacement with the WARIMAX-GARCH model
  4:20pm - 4:40pm, Oct 28
- Performance of Mostly Known Information Criteria for Different types of Econometric Time Series Models
  4:40pm - 5:00pm, Oct 28
- A mixed frequency stochastic volatility model with two macro-financial components
  5:00pm - 5:20pm, Oct 28

5:00pm

SWEET: Effects of COVID-19 on Brazillian Energy Consumption

5:00pm - 6:00pm, Oct 28

Regular Submission

Chair: Margarete Afonso de Sousa

Speakers

Margarete Afonso de Sousa Student, PUC-Rio

M

Manuel Sousa Student, PUC-Rio

F

Fernanda S Nucci Student, DEI, PUC-Rio, Rio de Janeiro, Brazil

3 Subsessions

- Forecasting electricity consumption in Brazil under COVID-19 effects
  5:00pm - 5:20pm, Oct 28
- A preliminary assessment of the impact of COVID 19 on energy consumption using different forecasting models – A case study of the Brazilian commercial sector
  5:20pm - 5:40pm, Oct 28
- Forecast model for energy consumption in Northeastern Brazil taking into account COVID-19 effects : A Case Study
  5:40pm - 6:00pm, Oct 28

8:00pm

The M5 Competition in Progress

8:00pm - 9:00pm, Oct 28

Practitioner track

Chair: Maria Michailidis

Speakers

Spyros Makridakis Professor, University of Nicosia

Evangelos Spiliotis Research Fellow, Coordinator, Forecasting & Strategy Unit, NTUA

9:00pm

Keynote: Henrik Madsen

9:00pm - 10:00pm, Oct 28

Keynote

Chair: Tao Hong

Speaker

Henrik Madsen Professor, Head of Section, Technical University of Denmark

10:00pm

Keynote: Thordis L. Thorarinsdottir

10:00pm - 11:00pm, Oct 28

Keynote

Chair: Pierre Pinson

Speaker

Thordis Thorarinsdottir Chief Research Scientist, Norwegian Computing Center

11:00pm

Probabilistic Forecasting with Pyro

11:00pm - 11:59pm, Oct 28

Practitioner track

Chair: Mike Gilliland

Speakers

Edwin Ng Senior Data Scientist, Uber

F

Fritz Obermeyer Senior Research Scientist

Thu, Oct 29, 2020

6:00pm

Workshop: Modern State Space methods: a workshop for practitioners

6:00pm - 10:00pm, Oct 29

This workshop aims at overcoming such a point of view by showing how friendly the SS setup may become, especially when appropriate tools are at hand.

Speaker

Diego J. Pedregal Professor, Universidad de Castilla-La Mancha

7:00pm

Workshop Amazon: Deep Learning for Forecasting

7:00pm - 10:00pm, Oct 29

In this virtual workshop, we aim at covering neural forecasting methods from ground up, starting from the very basics of deep learning up to recent forecasting model improvements. For more information:

https://lostella.github.io/ISF-2020-Deep-Learning-Workshop/

Speakers

Tim Januschowski Machine Learning Scientist, Amazon Development

Lorenzo Stella Amazon Development Center Germany

Fri, Oct 30, 2020

6:00pm

Workshop SAP: Forecasting to meet demand

6:00pm - 10:00pm, Oct 30

Demand is influenced by various drivers, from the «standard» ones treated in every forecasting course and textbook like seasonality, trend etc. to causal factors we can influence, like prices or promotions, to factors we cannotinfluence, like the weatheror a competitor's marking activities. We will start out with a very high-level overview of common forecasting methods, then dig deeply into causal forecasting: how to choose causal factors, how to model them, what to look out for, and how to figure out whether we are going in the right direction (or not). We will explain a range of errors we have made so you can learn from them and don't need to make your own errors. (You can start makingnewerrors right away.) We will mostly work in a model-agnostic way so you can apply what you learn whether your model of choice is ordinary least squares, neural networks or random forests.

Speakers

Stephan Kolassa Data Science Expert, SAP AG

Roland Martin Research Expert, SAP AG

Workshop SAS:Detecting and Adjusting Structural Breaks in Time Series and Panel Data

6:00pm - 10:00pm, Oct 30

This workshop describes a general-purpose change-point analysis methodology that assumes that the observation process follows a (linear) state-space model (SSM).

Speaker

R

Rajesh Selukar Principal Research Statistician Developer, SAS

Sat, Oct 31, 2020

Sun, Nov 01, 2020

Mon, Nov 02, 2020

7:00pm

Forecasting Summer School (Registered participants only)

7:00pm - 10:00pm, Nov 2

Through a combination of lectures and lab sessions, this course will provides an introduction to methods and tools used for forecasting wind and solar power generation. We will touch upon how the forecasts are used in the daily operation of the power system.

Speaker

Henrik Madsen Professor, Head of Section, Technical University of Denmark

Tue, Nov 03, 2020

7:00pm

Forecasting Summer School (Registered participants only)

7:00pm - 10:00pm, Nov 3

Through a combination of lectures and lab sessions, this course will provides an introduction to methods and tools used for forecasting wind and solar power generation. We will touch upon how the forecasts are used in the daily operation of the power system.

Speaker

Henrik Madsen Professor, Head of Section, Technical University of Denmark

Wed, Nov 04, 2020

7:00pm

Forecasting Summer School (Registered participants only)

7:00pm - 10:00pm, Nov 4

Through a combination of lectures and lab sessions, this course will provides an introduction to methods and tools used for forecasting wind and solar power generation. We will touch upon how the forecasts are used in the daily operation of the power system.

Speaker

Henrik Madsen Professor, Head of Section, Technical University of Denmark

Thu, Nov 05, 2020

7:00pm

Forecasting Summer School (Registered participants only)

7:00pm - 10:00pm, Nov 5

Through a combination of lectures and lab sessions, this course will provides an introduction to methods and tools used for forecasting wind and solar power generation. We will touch upon how the forecasts are used in the daily operation of the power system.

Speaker

Henrik Madsen Professor, Head of Section, Technical University of Denmark