International Symposium on Forecasting 2018
Boulder, Colorado
June 16-20

Program Overview (last update 10/06/2018)

ISF2018
Boulder CO

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Saturday, June 16

8:00-17:00	**Forecasting Summer School** Tutors: David Hendry; Jennifer Castle; James Reade ECCR155		

Sunday, June 17

8:00-17:00	**Forecasting Summer School** Tutors: David Hendry; Jennifer Castle; James Reade ECCR155		
9:00-16:00	**Workshop: Time series forecasting with R** Tutor: Nikolaos Kourentzes ECCR131	**Workshop: Business Forecasting: Techniques, Application and Best Practices** Tutor: Eric Stellwagen ECCR 1B51	**Workshop: Neural Networks and Artificial Intelligence in Forecasting** Tutor: Hans Georg Zimmermann ECCR 151
9:00-12:00	**Workshop: Large-Scale Automatic Forecasting with SAS Visual Forecasting** Tutor: Chip Wells ECCR 139		
13:00-16:00	**Workshop: Implementing large-scale forecasting systems** Tutors: Michele Trovero; Michal Kurcewicz ECCR 139		
17:00-17:30	**IJF Editors Meeting (open to Editors and Associate Editors of IJF)** (Chair: Rob Hyndman) Millennium Harvest House, Sunshine room		
17:30-19:30	**Welcome Reception** Millennium Harvest House		

Monday, June 18 (morning sessions)

8:15-9:30	**Keynote: David Orrell** - Why Economic Forecasting is Harder than Weather Forecasting (and Quantum Physics) (Chair: Len Tashman) Math 100						
9:40-11:00	**Forecasting Practice Track: Todd Tomalak** - Communicating Forecasts to the C-Suite: A Survival Guide (Chair: Michael Gilliland) ECCR 200	**Invited Session: Macroeconomic forecasting** (Chair: Ana Galvao) ECCR 151 An Empirical Investigation of Direct and Iterated Multistep Conditional Forecasts (Michael McCracken) Macroeconomic forecasting with Bayesian time varying parameter VARs (Gianni Amisano) Understanding the Common Dynamics in Corporate Events (Necati Tekatli) Data Uncertainty and Business Cycles: an Evaluation of the Bank of England's Probabilistic Backcasts (Ana Galvao)	**Judgment** (Chair: Roy Batchelor) ECCR 245 Winning the Lottery, Mispredicting Utility: The Story of Unhappy Lottery Winners (Arie Sherman) Generally higher but not generally better: How subjective expertise affects estimation accuracy (Laura Rebecca Rettig) Can the SPF and FOMC participants learn from each other? Using qualitative information from the FOMC minutes to elicit forecasts of the U.S. GDP growth (Olga Bespalova) Anchoring in Share Price Charts (Roy Batchelor)	**Invited Session: ICT, Communications and Artificial Intelligence: in honor of Prof Gary Madden** (Chair: Mohsen Hamoudia) ECCR 155 Batch forecasting utilizing ANNs: best practices and ways forward (Artemios Semenoglou) Forecasting AI Performance (Lawrence Vanston) A Cross-Country analysis of ICT Diffusion and Global Competitiveness (Paul Rappoport) A choice-based diffusion model for multi-generation and multi-country data: Empirical analysis for 3G and 4G connection in 25 countries. (Mohsen Hamoudia)	**Government forecasting** (Chair: Till Strohsal) ECCR 139 Forecasting New York State Tax Revenue: A Factor MIDAS Approach (Cheng Yang) Assessing Regulatory Impact Assessments (RIA) in Poland – government vs. private sector expectations on likely policy outcomes (Wojciech Rogowski) The Role of Data Revisions for Nowcasting German National Accounts (Till Strohsal)	**Multivariate time series models** (Chair: Saeed Zaman) ECCR 131 Handling Structural Breaks in Economic Forecasting: A Competition (Kandrika Pritularga) Weekday-Weekend, Day of Week, and Prior Day Effects in Forecasting Daily Natural Gas Demand from Monthly Data (Maral Fakoor) Hourly Hospitality Forecasting - Experiments using Random Forests to incorporate many complex regression variables (Aidan Morrison) Combining Survey Long-Run Forecasts and Nowcasts with VAR Forecasts using Relative Entropy (Saeed Zaman)	**State space models** (Chair: John Boylan) ECCR 1B51 A Comparison of Seasonal Adjustment Approaches using State Space Representation (Steven Matthews) Maximum Likelihood Estimation of a TVP-VAR (Guilherme Moura) Forecasting with the Linear-Ellipsoidal-Bounded (LEB) estimator - comparison with the Kalman filter (Claudio Antonini) Multiple seasonal ETS models for multiple series (John Boylan)
11:00-11:20	**Coffee break** Engineering Center						
11:20-12:40	**Forecasting Practice Track: Stephan Kolassa -** The Future of Retail Forecasting (Chair: Tim Januschowski) ECCR 200	**Inflation** (Chair: Michal Hulej) ECCR 139 Improving Phillips Curve Inflation Forecasts Using A Robust Asymmetry Measure (Randal Verbrugge) The role of inflation surveys for inflation forecasting (Raisa Basselier) Inflation Expectations in a Highly Volatile Environment: Evidence from a Firms' Survey (Nathan Goldstein) Evaluating the NBP's density forecasts of inflation and GDP (Michal Hulej)	**Invited Session: Integrated Energy Forecasting that Scales** (Chair: Jon Farland) ECCR 245 Quantifying Forecast Variances of Updated Forecast Models (Dan Burgess) Solving the Utility Load Forecasting Conundrum (Ken Seiden) Integrated Energy Forecasting that Scales (Jonathan Farland)	**Invited Session: Tourism Forecasting - New Methods and Trends (I)** (Chair: Haiyan Song) ECCR 155 Exploring the predictive ability of LIKES on the Facebook pages of four major city DMOs in Austria (Ulrich Gunter) Interval forecast combination in tourism (Chenguang Wu) Forecasting Tourism Growth Turning Points (Haiyan Song)	**Nowcasting** (Chair: Nuno Crato) ECCR 151 The Montenegrin macroeconomic forecasting model (Michael Graff) Nowcasting Gross Domestic Output (Travis Berge) Nowcasting gross domestic product in Japan using professional forecasters' information (Nobuo Iizuka) A spectral clustering procedure with potential for nowcasting and forecasting risk in big data time series (Nuno Crato)	**Density & anomaly** (Chair: Guillermo Carlomagno) ECCR 131 Probabilistic Forecasting of Agricultural Yield (Heitor Arakawa) Anomaly Detection in Nonstationary Streaming Temporal Data (Priyanga Dilini Talagala) Forecast densities for series contaminated with outliers (Guillermo Carlomagno)	**Invited Session: From Forecasting to Policy: In Memory of Peg Young** (Chair: Keith Ord) ECCR 1B51 Peg Young: An Appreciation (Keith Ord) Transportation Services and the Economy (Kenneth Notis) Forecasting and Marketing Insights from Modelling the Diffusion of Mobile Telephony (Nigel Meade) The Policy Implications of Forecasting the Progress of the West African Ebola Epidemic, 2014-2015 (Keith Ord)

Monday, June 18 (afternoon sessions)

12:40-13:50	**Lunch** Center for Community (C4C)						
14:00-15:20	**Forecasting Practice Track: Allan Gray -** A fully-automated "Reality Check" on your forecasts (Chair: Tom Willemain) ECCR 200	**Business cycles** (Chair: Marius Mihai) ECCR 151 Modeling the business and financial cycle in a multivariate structural time series model (Jasper de Winter) Forecasting the best solution for hiring labor and purchasing materials by optimization with the Newton and Quasi-Newton Methods (Eduardo Pimentel) Do Credit Booms predict U.S. recessions? (Marius Mihai)	**Finance (I)** (Chair: Maxwell Stevenson) ECCR 1B51 Forecasting International Stock Market Returns Through Global Economic Activity (Elena Maria Diaz Aguiluz) Have Earnings Momentum Anomalies in Stock Markets Disappeared? The Evidence from the U.S. and Non-US Markets Suggests No! (John Guerard) Time-Series Prediction via Principle Components: Predicting Stock Prices using Multiple Predictors (Mahsa Ghorbani) Boom or Bust: Exploring the Impact of Risk Appetite and Valuation Ratio Measures on the Stock Market Outlook (Maxwell Stevenson)	**Invited Session: Forecasting in an uncertain environment** (Chair: Dilek Onkal) ECCR 155 The Wisdom of Committees (Neil Ericsson) Selecting a Model for Forecasting (Jennifer Castle) Do forecasters target first or later releases of national accounts data? (Michael Clements)	**Demography** (Chair: Han Li) ECCR 131 Evaluation of Population Forecasts and Its Implications for Population Ageing in Japan (Yoichi Tsuchiya) Divorces in Mexico: a rational choice? (Eduardo Loria Diaz) Modeling survey time series data with flow-observed CARMA processes (Patrick Joyce) A flexible multi-factor age-period-cohort approach to mortality modeling with forecast reconciliation (Han Li)	**Demand forecasting (I)** (Chair: Harald Schmidbauer) ECCR 245 Incorporating market sentiments into retail nowcasts and forecasts (Michał Chojnowski) A Step Towards Demand Sensing: Using Open Orders in Demand Forecasting (Jente Van Belle) Estimating the market potential pre-launch with search traffic (Oliver Schaer) Patterns of interest in industrial brands: Instagram media uploads and sentiment (Harald Schmidbauer)	**Time series models (I)** (Chair: Siuli Mukhopadhyay) ECCR 139 Disease Incidence Forecasting using Long Short Term Memory and Autoencoder (Jerelyn Co) The Estimation of Long-Memory Spectrum in High Frequency Financial Data (Md Al Masum Bhuiyan) Multi-step Forecasting with Partial Least Squares (Joonsuk Kwon) A new method for forecasting discrete valued time series (Siuli Mukhopadhyay)
15:20-15:40	**Coffee break** Engineering Center						
15:40-16:40	**Keynote: David Hendry [Arnold Zellner Memorial Keynote]** - Econometrics for Climate Change (Chair: Gloria Gonzalez-Rivera) Math 100						
16:40-17:30	**Panel Discussion: Econometrics for Climate Change** (Panellists: Claudia Tebaldi, Project scientist, NCAR; Douglas Nychka, Senior Scientist, NCAR; Brian O'Neill, Senior Scientist, NCAR; Jared Carbone, Associate Professor, Colorado School of Mines) Math 100						
17:30-18:15	**IIF Members Meeting** (open to all IIF members) Math 100						
19:00-22:00	**IJF Editors Dinner** (by invitation only)						
19:00-22:00	**Foresight Editors and Advisors Dinner** (by invitation only)						

Tuesday, June 19 (morning sessions)

Time							
8:30-9:30	**Keynote: Diane Coyle** - Challenges in Measuring the Modern Economy (Chair: David Hendry) Math 100						
9:40-11:00	**Forecasting Practice Track: David Bohl** - Global Forecasting: The International Futures Model (Chair: Ana Galvao) ECCR 200	**Macroeconomic forecasting (I)** (Chair: George Athanasopoulos) ECCR 151 Forecasting GDP Growth with NIPA Aggregates (Edward Knotek) Looking for the stars: unobserved components model approach to estimate natural real rate (Irma Hindrayanto) Structural Transformation in Africa: A Predictive View (Adusei Jumah) Macroeconomic forecasting for Australia using a large number of predictors (George Athanasopoulos)	**Probabilistic energy forecasting** (Chair: Jooyoung Jeon) ECCR 245 On the Creation of Quantile Regression based Scenario and Parametric Probabilistic Forecasts in the Context of Energy Forecasting (Jorge Angel Gonzalez Ordiano) Time Series Clustering with Dynamic Time Warping for Energy Forecasting Data Cleansing (Garrett Frere) Forecasting Design Day Demand Using Extremal Quantile Regression (Jarrett Smalley) Probabilistic Forecasting for Aggregated Demand Optimised for Peer to Peer Energy Markets (Jooyoung Jeon)	**Invited Session: Judgmental forecasting and adjustments** (Chair: Anna Sroginis; Shari De Baets) ECCR 1B51 The Ripple Effect Caused by Judgmental Forecast Adjustments (Jason Hurley) The dynamics of judgmental adjustments (Robert Fildes) Are people able to distinguish good from bad forecasting models? Effects of model quality on adjustment behaviour and forecasting accuracy (Shari De Baets) Interpreting algorithmic and qualitative information when making judgmental forecast adjustments (Anna Sroginis)	**Invited Session: Tourism Forecasting - New Methods and Trends (II)** (Chair: Haiyan Song) ECCR 155 Forecasting International Tourism Demand Using a Spatiotemporal Autoregressive Model (Xiaoying Jiao) Nowcasting and Short-Term Forecasting Tourism Demand Using FaMIDAS Model: the Case of Mainland Chinese Outbound Travel to Hong Kong (Han Liu) Forecasting London Museum Visitation Using Google Trends Data (Anyu Liu) Evaluating Probabilistic Forecasts of Global Tourism Demand (Zheng Cao)	**Supply chain forecasting (I)** (Chair: Thomas Willemain) ECCR 139 Forecasting Spare Part Demand using Service Maintenance Information (Sarah Van der Auweraer) Forecasting the Time to Repair for Automotive Parts: An Ordinal Logit Model using LASSO Selection Techniques (Shixuan Wang) Time Series Disaggregation (Thomas Willemain)	**Invited Session: Predictability, Variable Selection and Causality** (Chair: Claudio Antonini) ECCR 131 Compression and irreversibility in prediction (John Symons) A modelled approximation to the ideal filter for nonstationary time series with application to business cycle fluctuations (Thomas Trimbur) The Effect of Ignoring Non-Stationarity In Forecasting Time Series Models: The High-Dimensional Case (Abolfazl Safikhani) Prediction profiles (John Geweke)
11:00-11:20	**Coffee break** Engineering Center						
11:20-12:40	**Forecasting Practice Track: Evangelos Spiliotis - The M4 Competition in Progress** (Chair: Kostas Nikolopoulos) ECCR 200	**Invited Session: Signals and shocks in business cycle** (Chair: Eva Senra) ECCR 151 Propagation of shocks in international risk sharing: a panel VAR approach (Pilar Poncela) Analyzing the Forecasting Performance of a Trimmed-Mean Stock Price Index (Keith Phillips) International Propagation of Shocks: A Dynamic Factor Model Analysis Using Survey Forecasts (Yongchen Zhao) Effects of the revisions in signal extraction when predicting the business cycle (Eva Senra)	**Finance (II)** (Chair: Maria Rosa Nieto Delfin) ECCR 131 Exchange rate forecasting for BRICS: The role of fundamental predictors (Ilse Botha) Forecasting stock yearly performance after three months - recurrent neural network approach (Adam Chudziak) Forecasting Based Metal Prices with Commodity Currencies (Nicolás Hardy) The effect of capitalization levels on systemic risk for Mexican banks (Maria Rosa Nieto Delfin)	**Invited Session: Climate Econometrics** (Chair: Dilek Onkal) ECCR 245 Beyond RCP8.5: Semi-Structural Emulation of a Big Climate Model to Project Disaggregated Mortality Risk from Excessive Heat (J. Isaac Miller) A False Sense of Security: The Impact of Forecast Uncertainty on Hurricane Damages (Andrew Martinez) Analyzing Differences between Scenarios (David Hendry)	**Tourism and trasportation** (Chair: Miriam Scaglione) ECCR 155 Modeling Airbnb demand to New York City employing panel data at the listing level (Irem Onder) Probabilistic Analysis of Cycle Length for Signalized Intersections in Transportation Engineering (Brian Sloboda) Estimating the optimal momentum for launching last minute deals in self-catering accommodation. The case of Valais Switzerland (Miriam Scaglione)	**Software and support systems** (Chair: Rob Hyndman) ECCR 1B51 Data-cube forecasting: forecasting level selection (Igor Gusakov) RegressIt: An Interface Between Excel and R (Robert Nau) Tidy forecasting in R (Rob Hyndman)	**Time series models (II)** (Chair: Clara Cordeiro) ECCR 139 Demand forecasting: an industry case study (Inga Maslova) Partial varying-coefficient regression and autoregressive model for nonlinear time series (Zhiqiang Cao) Non-parametric Comparison of Multiple Forecast Models (Valerio Poti) Xtreme time series modeling (Clara Cordeiro)

Tuesday, June 19 (afternoon sessions)

12:40-13:50	**Lunch** Center for Community (C4C)						
14:00-15:20	**Panel Discussion: Teaching Predictive Analytics and Forecasting** (Chair: Keith Ord; Panellists: George Athanopoulos, Monash University; Nikolaos Kourentzes, Lancaster University; Gloria Gonzalez-Rivera, U.C. Riverside; Bob Nau, Duke University) ECCR 200	**Macroeconomic forecasting (II)** (Chair: Sylwia Roszkowska) ECCR 151 A New Macroeconomic Risk Indicator: Differences between Developed and Developing Countries (Javier de Vicente) Macro Forecasting of National Health Expenditure in Palestine (Rabeh Morrar) Forecasting regional quarterly GDP using CVAR framework (Sylwia Roszkowska)	**Electricity price forecasting** (Chair: Angi Roesch) ECCR 245 Mid-Term Stochastic Modeling of Energy Markets and its Applications (Eina Ooka) Day-ahead electricity price forecasting under changing liquidity conditions: a case study of the Japan Electric Power Exchange (Oliver Senter) Short-Term Electricity Price Forecasting Related to Locations With Different Congestion Characteristics (Jenny Zhao) Asymmetry in volatility spillovers between energy and agricultural commodity prices (Angi Roesch)	**Invited Session: Scientific Forecasting Methods for Climate and other Public Policy Issues** (Chair: Kesten Green) ECCR 139 The physical science of climate: A complicated and poorly understood discipline (David Legates) Do Forecasters of Dangerous Manmade Global Warming Follow the Science? (Scott Armstrong) Testing the Predictive Validity of Multiple Regression Analysis (Kesten Green)	**Invited Session: Water Demand Forecasting** (Chair: Chris Meenan) ECCR 131 One Forecast to Bind Them All (Shawn Stoddard) Understanding and Planning for the Uncertainties of Future Water Use (Ray Quay) Lessons Learned: 20 Years Making Daily Forecasts at the Las Vegas Valley Water District 1998 to 2018 (Chris Meenan)	**Demand forecasting (II)** (Chair: Ivan Svetunkov) ECCR 155 What Management Must Know About Forecasting (Mike Gilliland) How to prevent stock-outs from biasing demand forecasts? (Agata Chorowska) Retail forecasting – The challenges and opportunities (Jagtej Singh) Forecasting intermittent data with complex patterns (Ivan Svetunkov)	**Combinations & Evaluation** (Chair: Pablo Pincheira) ECCR 1B51 An alternative approach to combine weights of ensemble models (Carla Freitas Silveira Netto) Meta-learning how to forecast time series (Thiyanga Talagala) On combining forecasting methods using time series features (Pablo Montero-Manso) Small sample adjustment for out-of-sample tests of predictability (Pablo Pincheira)
18:15-21:30	**Gala event** (by ticket only) National Center for Atmospheric Research						

Wednesday, June 20 (morning sessions)

8:30-9:30	**Keynote: Azhar Iqbal** - Challenges in Forecasting the Economy (Chair: Rich Wobbekind) Math 100						
9:40-11:00	**Forecasting Practice Track: Jocelyn Barker** - Building and Deploying Machine Learning Forecasting Models in the Cloud (Chair: Stephan Kolassa) ECCR 200	**Finance (III)** (Chair: Jonathan Reeves) ECCR 1B51 Forecasting financial time series with stable GAS models (Daniel Takata Gomes) The Dog Has Barked for a Long Time: Dividend Growth is Predictable (Jack Strauss) Mortgage rate forecasting (Robertas Gabrys) Targeting Market Neutrality and Volatility (Jonathan Reeves)	**Energy forecasting** (Chair: Fernando Cyrino) ECCR 245 Modeling and Forecast of Brazilian Reservoir Inflows under ENSO and Precipitation Influence (Paula Maçaira) A Load-Based Temperature Prediction Model for Anomaly Detection (Masoud Sobhani) Probabilistic Short-term Wind Forecasting Based on Pinball Loss Optimization (Mucun Sun) An Approach to Spatial Wind Speed Prediction with Ensemble of Decision Trees (Fernando Cyrino)	**Invited Session: Judgmental Forecasting with Structured methods** (Chair: Kostas Nikolopoulos) ECCR 139 Forecasting for Social Good: Relative performance of methods for forecasting major projects (Konstantia Litsiou) Long-Term Economic Forecasting with Structured Analogies and Interaction Groups: The Case Study of Saudi Arabia (Waleed Alghassab) “Structured Superforecasting” Bringing together state of the art techniques in Judgmental forecasting. (Kostas Nikolopoulos)	**Bayesian models** (Chair: David Suda) ECCR 151 Bayesian Shrinkage Estimation Of Logistic Smooth Transition Autoregressions (Mario Giacomazzo) Alternative benchmark models for a large-scale BVAR: application to Russian macrodata (Oxana Malakhovskaya) A hybrid simulation - empirical Bayes forecasting algorithm for geographical demand estimation (John Bowman) Threshold regime-switching models for football predictions: a frequentist and empirical Bayes approach (David Suda)	**Supply chain forecasting (II)** (Chair: Mohammad Ali) ECCR 155 Forecasting Spare Parts Demand with Clustering Approaches (Christian Menden) The inventory impact of including macroeconomic leading indicators in global supply chain management (Yves Sagaert) Information Sharing in the Presence of Promotions in a Supply Chain (Patrick Saoud) Effectiveness of Non-overlapping Temporal Aggregation on Forecast Accuracy (Mohammad Ali)	**Commodity and consumption forecasting** (Chair: Marinda Pretorius) ECCR 131 How important are common factors in forecasting non-energy price changes? (Lya Sierra) Income and wealth effects: a thick modelling approach for euro area private consumption (Arne Gieseck) Forecasting commodity currencies considering commodity prices as predictor (Marinda Pretorius)
11:00-11:20	**Coffee break** Engineering Center						
11:20-12:40	**Forecasting Practice Track: Stefan De Kok** - A Primer on Probabilistic Forecasts and Forecast Accuracy Measurement (Chair: Shaun Snapp) ECCR 200	**Volatility** (Chair: Abril Imelda Rosen Esquivel) ECCR 139 Volatility Forecasting of Real Estate Firms in Malaysia (Leong Mow Gooi) Structural breaks and GAS models of exchange rate volatility (Nyamekye Asare) Forecasting the Realized Volatility of Global Commodity returns (Abril Imelda Rosen Esquivel)	**Climate and environment** (Chair: P Geoffrey Allen) ECCR 151 Climate Change Forecasting in the Service of Policy and Practitioners - Are We on the Right Track? (Kevin Murphy) Understanding the effects of dry bulb temperature and wind speed on electric load in Barbados (Adanna Robertson-Quimby) Regularized Cascade Correlation Networks for Particulate Matters and O3 In Medellín, Colombia. (Fernan Alonso Villa Garzon) Decadal Forecasting Performance of Some Published Simple Models of Global Temperature (P Geoffrey Allen)	**Big data & data mining** (Chair: Ozden Gur Ali) ECCR 155 Finding a scapegoat of the exchange rate anomaly with machine learning methods (Levent Bulut) Build modeling hierarchy for large scale time series (Yue Li) Scalable Cloud-Based Time Series Analysis and Forecasting (Thiago Quirino) Automatic Forecasting of Category-Store Sales Considering Cross-Category Effects (Ozden Gur Ali)	**Invited Session: Best Practices in State Budget Forecasting: Lessons Learned in Washington State** (Chair: Elaine Deschamps) ECCR 131 Collaborative and Consensus-Driven Government Budget Forecasting: A 20 Year Look Back (Elaine Deschamps) Forecasting US State and Federal Inmate Populations (Gongwei Chen) A Table Driven, Module Based, Portable, Parallel, and Integrated Forecasting Application (Shidong Zhang)	**Combinations** (Chair: Nikolaos Kourentzes) ECCR 245 The combined performance of the theta method with multiple temporal aggregation (Bonan Wang) STL-Bagging vs. Combining for extrapolative time series forecasting: An empirical analysis using M, M3 and NN3 competition data (Srihari Jaganathan) Higher moments of information criteria for forecast selection and combination (Nikolaos Kourentzes)	**Forecast evaluation** (Chair: Julie Bessac) ECCR 1B51 Analysis of the Forecasting Performance of the Threshold Autoregressive Model (Paola Vaca) How Good is Your Forecast? The Nuances to Prediction Evaluation Across Time (Aric LaBarr) Forecast evaluation with imperfect observations and imperfect models (Julie Bessac)

Wednesday, June 20 (afternoon sessions)

12:40-13:50	**Lunch** Center for Community (C4C)						
14:00-15:20	**Forecasting Practice Track: Shaun Snapp** - A New Approach to Set Service Level and Safety Stock (Chair: Tom Willemain) ECCR 200	**Invited Session: Asset Return Forecasting** (Chair: David Rapach) ECCR 139 What Firm Characteristics Drive US Stock Returns? (David Rapach) Return Predictability and Market-Timing: A One-Month Model (Petra Bakosova) Using copula function for assets multivariate distribution in portfolio optimization problem (Natali Pivnitskaya)	**Electricity load forecasting** (Chair: Xiaoyin Wang) ECCR 245 IoT Driven Analytics Will Define the Future Electric Utility (Bradley Lawson) Forecasting energy consumption combining Bagging and Clusters (Tiago Dantas) To retrain or not to retrain – data cleaning vs. online learning in energy forecasting (Gregory Merkel) Methodology for Natural Gas Demand Forecasting (Xiaoyin Wang)	**Machine learning and neural networks** (Chair: Yingying Chen) ECCR 155 Forecasting Using Dynamic Graph Neural Network Systems (Slawek Smyl) Incorporating structure into neural forecasts (Tim Januschowski) Cross-Validation based Forecasting Method: A Machine Learning Approach (Jeronymo Pinto) Demand forecasting using machine learning models (Yingying Chen)	**Invited Session: Forecasting for social good** (Chair: Bahmna Rostami-Tabar; Tao Hong; Michael Porter) ECCR 151 Forecasting in the emergency department (Tao Hong) Comparing forecasts of psycho-social anxiety, depression, and post-traumatic stress in Ukraine following the Chornobyl nuclear disaster (Robert Yaffee) Forecasting Outcomes of the Refugee Crisis with Brainstormed Analytic Scenarios (Dilek Onkal)	**Hierarchies** (Chair: Anastasios Panagiotelis) ECCR 1B51 Optimal Transport and Spatio-Temporal Forecasting (Yuyang Wang) Hierarchical forecasting from a parameter estimation perspective (Daniel Waller) Improving Regional Revenue Forecasts using Product Hierarchy (Amita Gajewar) Probabilistic Forecasts in Hierarchical Time Series (Anastasios Panagiotelis)	**Forecasting** (Chair: Emmanuel Silva) ECCR 131 Outcome Prediction in the Practice of Law (Mark Osbeck) Combining Prediction Markets and Forecasting Contests (James Reade) Forecasting Interval-Valued Time Series Based on a Truncated Mixture Transition Model (Yun Luo) Forecasting with Auxiliary Information in Forecasts using Multivariate Singular Spectrum Analysis (Emmanuel Silva)
15:20-15:40	**Coffee break** Engineering Center						
15:40-16:40	**Keynote: Paul Goodwin [IJF Editor's keynote]** - Judging forecasts and forecasters (Chair: Rob Hyndman) Math 100						
16:40-17:30	**Closing Ceremony and Awards** Math 100						