# Event Agenda

ISF 2024: Dijon, France | June 30-July 3

## Sat, Jun 29, 2024

**9:00 AM - 4:00 PM** — **Board Meeting**
Location: Pommard Musigny

**9:00 AM - 6:30 PM** — **Forecasting Summer School Day 1**
Location: Corton Nuits Meursault

## Sun, Jun 30, 2024

**9:00 AM - 4:00 PM** — **Board Meeting**
Location: Givry Savigny

**9:00 AM - 4:30 PM** — **Forecasting Summer School Day 2**
Location: Santenay Chablis

**9:00 AM - 12:00 PM** — **Forecasting to Meet Demand**
Location: Morey St Denis
Speaker: Stephan Kolassa

**9:00 AM - 12:00 PM** — **Sky is the Limit: Bringing the Exponential Smoothing to the Next Level**
Location: Mercurey
Speakers: Ivan Svetunkov, Kandrika Pritularga

**9:00 AM - 4:00 PM** — **Artificial Intelligence and Neural Networks in Forecasting**
Location: Musigny-Pommard
Speaker: Hans Georg Zimmermann

**9:00 AM - 4:00 PM** — **Business Forecasting: Techniques, Application and Best Practices**
Location: Saint Romain
Speakers: Eric Stellwagen, Sarah Darin

**9:00 AM - 4:30 PM** — **Hackathon**
Location: Monthélie
Speaker: Ulrich Gunter

**1:30 PM - 4:30 PM** — **Deep Learning, Foundational Models & AutoML for Forecasting**
Location: Morey St Denis
Speakers: Tim Januschowski, Lorenzo Stella, Kashif Rasul, Caner Turkmen

**5:00 PM - 6:00 PM** — **IJF Editors Meeting**
Location: Givry Savigny

**6:00 PM - 8:00 PM** — **Welcome reception**
Location: Cocktail Reception (1st floor)

## Mon, Jul 01, 2024

**8:45 AM - 9:00 AM** — **Welcome Session**
Location: Amphi Romanée Conti
Speaker: Mohsen Hamoudia

**9:00 AM - 10:00 AM**

**Climate Forecasting: Arctic Sea Ice In Models And Data**
Location: Amphi Romanée Conti
Speaker: Frank Diebold

**10:10 AM - 11:10 AM**

**MacroFor Text**
Location: Musigny

> **Unveiling Clarity: Exploring Central Bank Communication And Public Emotions In Sub-Saharan Africa**
> 10:10 AM - 10:30 AM
> Location: Musigny
> Speaker: Keegan Chisha
>
> **Capturing International Influences In Us Monetary Policy Through A Nlp Approach**
> 10:30 AM - 10:50 AM
> Location: Musigny
> Speaker: Nicolas de Roux
>
> **The Role Of Human Emotions In Commodity Markets**
> 10:50 AM - 11:10 AM
> Location: Musigny
> Speaker: Francesco Ravazzolo

**10:10 AM - 11:10 AM**

**Banque de France**
Location: Pommard

> **Spike-And-Slab Group Dirichlet-Laplace Priors For Sparse Shrinkages**
> 10:10 AM - 10:30 AM
> Location: Pommard
> Speaker: Deborah Gefang
>
> **Forecasting Macroeconomic Data With Bayesian Vars: Sparse Or Dense? It Depends!**
> 10:30 AM - 10:50 AM
> Location: Pommard
> Speaker: Gregor Kastner
>
> **Bayesian Bi-Level Sparse Group Regressions For Macroeconomic Forecasting**
> 10:50 AM - 11:10 AM
> Location: Pommard
> Speaker: Matteo Mogliani

**10:10 AM - 11:10 AM**

**Surveys of Macro Expectations I**
Location: Volnay

> **The Experience Formation Mechanism**
> 10:10 AM - 10:30 AM
> Location: Volnay
> Speaker: Alexander Glas
>
> **Framing Effects In Consumer Expectation Surveys**
> 10:30 AM - 10:50 AM
> Location: Volnay
> Speaker: Lora Pavlova
>
> **The Effects Of Interest Rate Increases On Consumers' Inflation Expectations: The Roles Of Informedness And Compliance**
> 10:50 AM - 11:10 AM
> Location: Volnay
> Speaker: James Mitchell

**10:10 AM - 11:10 AM**

**Neuro vs Classical models**
Location: Santenay

> **Near-Real-Time Analysis Of The German Economy Based On High Sampling Data**
> 10:10 AM - 10:30 AM
> Location: Santenay
> Speaker: Dirk Beinert
>
> **Analyzing The Effectiveness Of Deep Learning And Conventional Machine Learning Techniques In Time Series Forecasting Of Daily Demand For An Automotive Product**
> 10:30 AM - 10:50 AM
> Location: Santenay
> Speaker: Andreas Rükgauer
>
> **Historical Consistent Neural Networks: From Theory To Practice**
> 10:50 AM - 11:10 AM
> Location: Santenay
> Speaker: Christian Menden

**10:10 AM - 11:10 AM**

**SWEET III: Load**
Location: Chablis

**Spectral Signature Analysis In Large-Scale Spatio-Temporal Dynamics: Case Study In Forecasting Power Grid Load Profiles**
10:10 AM - 10:30 AM
Location: Chablis
Speakers: Heman Shakeri, Behnaz Moradijamei

**Short-Term Ensemble Load Forecasting For Transmission Grid Congestions**
10:30 AM - 10:50 AM
Location: Chablis
Speaker: Jean Thorey

**Prosumer Electric Load Forecasting Using Machine Learning-Based Algorithms**
10:50 AM - 11:10 AM
Location: Chablis
Speaker: Kasım Zor

**10:10 AM - 11:10 AM**

**Forecasting in Financial Markets: MIP, crypto, and entropy**
Location: Mercurey

**Detecting Bubbles In Financial Time Series Data Through Mixed Integer Programming**
10:10 AM - 10:40 AM
Location: Mercurey
Speaker: Alexander Semenov

**An Early Warning System for Financial Markets: Entropy Meets Machine Learning**
10:40 AM - 11:10 AM
Location: Mercurey
Speaker: Artem Prokhorov

**10:10 AM - 11:10 AM**

**Climate I**
Location: Saint Romain

**Adaptive Now- And Forecasting Of Global Temperatures Under Smooth Structural Changes**
10:10 AM - 10:30 AM
Location: Saint Romain
Speaker: Robinson Kruse-Becher

**Catastrophe Duration And Loss Prediction Via Natural Language Processing**
10:30 AM - 10:50 AM
Location: Saint Romain
Speaker: Han Li

**Machine Learning Method For Predicting The Impact Of Socioeconomic-Related Climate Change On Global Pm2.5 Air Quality**
10:50 AM - 11:10 AM
Location: Saint Romain
Speaker: Shan Shan

**10:10 AM - 11:10 AM**

**MODEL-ML**
Location: Meursault

**Two Stage Volatility-Return Models Using Deep Learning Density Networks With Application To Cryptocurrencies**
10:10 AM - 10:30 AM
Location: Meursault
Speaker: Niya Chen

**Machine Learning Density Networks In Auto Insurance Claim Prediction Using Telematics Data**
10:30 AM - 10:50 AM
Location: Meursault
Speaker: Alice Xiaodan Dong

**New Loss Reserve Models With Persistence Effects To Forecast Losses In Run-Off Triangles**
10:50 AM - 11:10 AM
Location: Meursault
Speaker: Jennifer Chan

**10:10 AM - 11:10 AM**

**Evaluation I**
Location: Nuits St Georges

**When Will My Model Fail? A Method For Detecting Patterns Of Forecasting Failures**
10:10 AM - 10:30 AM
Location: Nuits St Georges
Speaker: Matthew Bobea

**Evaluating Forecasts When The Outcome Is Uncertain**
10:30 AM - 10:50 AM
Location: Nuits St Georges
Speaker: Christopher Ferro

**Statistical Inference For Score Decompositions**
10:50 AM - 11:10 AM
Location: Nuits St Georges
Speaker: Marius Puke

**10:10 AM - 11:10 AM**

**Forecasting applications with SAS**
Location: Corton

**Optimizing Inventory In Manufacturing Industry**
10:10 AM - 10:30 AM
Location: Corton
Speaker: Arpit Jain

**Bridging The Xai Gap: Where Data Science Meets Business Expertise**
10:30 AM - 10:50 AM
Location: Corton
Speaker: Michał Kurcewicz

**How To Measure The Impact Of A Time Series On Global Accuracy**
10:50 AM - 11:10 AM
Location: Corton
Speaker: Martin Schorter

**10:10 AM - 11:10 AM**

**Econometrics II**
Location: Monthelie

**Sparse Multiple Index Models For High-Dimensional Nonparametric Forecasting**
10:10 AM - 10:30 AM
Location: Monthelie
Speaker: Nuwani Palihawadana

**Benchmarking Of Imputation Methods In Multivariate Time Series Analysis For Forecasting**
10:30 AM - 10:50 AM
Location: Monthelie
Speaker: Guillaume Saës

**Bayesian Causal Prediction: Multivariate Graphical Dynamic Models**
10:50 AM - 11:10 AM
Location: Monthelie
Speaker: Luke Vrotsos

**10:10 AM - 11:10 AM**

**Behavioral Dynamics In Forecasting: Judgmental Forecasts And Scenarios**
Location: Amphi Romanée Conti
Speaker: Dilek Onkal

**11:10 AM - 11:40 AM**

**Coffee Break**
Location: Hall des Grands Echezeaux

**11:40 AM - 1:00 PM**

**MacroFor - Energy**
Location: Musigny

**Nowcasting Inflation At Quantiles: Causality From Commodities**
11:40 AM - 12:00 PM
Location: Musigny
Speaker: Sara Boni

**Forecasting Spatio-Temporal Data With Clustered Factor Models**
12:00 PM - 12:20 PM
Location: Musigny
Speaker: Raffaele Mattera

**Commodity Currencies Revisited: The Role Of Global Commodity Price Uncertainty**
12:20 PM - 12:40 PM
Location: Musigny
Speaker: Athanasios Triantafyllou

**Do High Frequency Text Data Help Forecast Crude Oil Prices? Mf-Var Vs. Midas**
12:40 PM - 1:00 PM
Location: Musigny
Speaker: Luigi Gifuni

**11:40 AM - 1:00 PM**

## MacroFor I: Nowcasting

Location: Pommard

### An Evaluation Of Us Gdp Growth Nowcasts & Forecasts During Covid-19

11:40 AM - 12:00 PM
Location: Pommard
Speaker: Adel Abou Jaber

### Time-Varying Parameter MIDAS Models: Application to Nowcasting US Real GDP

12:00 PM - 12:20 PM
Location: Pommard
Speaker: Aubrey Poon

### Midas-Qr With 2-Dimensional Structure

12:20 PM - 12:40 PM
Location: Pommard
Speaker: Tibor Szendrei

### A Mixed-Frequency Factor Model For Nowcasting French Gdp

12:40 PM - 1:00 PM
Location: Pommard
Speaker: Marie Bessec

**11:40 AM - 1:00 PM**

## MacroFor IV: Surveys

Location: Volnay

### Macroeconomic Survey Forecasting In Times Of Crises

11:40 AM - 12:00 PM
Location: Volnay
Speaker: Philip Letixerant

### Do Professional Forecasters' Phillips Curves Incorporate The Beliefs Of Others?

12:00 PM - 12:20 PM
Location: Volnay
Speaker: Shixuan Wang

### Mixtures Of Predictive Densities For Colombian Expected Inflation

12:20 PM - 12:40 PM
Location: Volnay
Speaker: Hector Zarate

### Bimodality In The Probabilistic Expectations

12:40 PM - 1:00 PM
Location: Volnay
Speaker: Xuguang Simon Sheng

**11:40 AM - 1:00 PM**

## SWEET I: Price

Location: Morey St Denis

### On-Line Conformalized Neural Networks Ensembles For Probabilistic Forecasting Of Day-Ahead Electricity Prices

11:40 AM - 12:00 PM
Location: Morey St Denis
Speaker: Alessandro Brusaferri

### Electricity Price Modeling And Forecasting With A Markov Switching Regime Model

12:00 PM - 12:20 PM
Location: Morey St Denis
Speaker: Frederic LANTZ

### Real-Time Electricity Price Forecasting With Attnet

12:20 PM - 12:40 PM
Location: Morey St Denis
Speaker: Kristen Schell

### System Length And Price Forecasting In British Balancing Mechanism

12:40 PM - 1:00 PM
Location: Morey St Denis
Speaker: Klimis Stylpnopoulos

**11:40 AM - 1:00 PM**

**SWEET V: Solar**

Location: Chablis

**Solnet: Open-Source Deep Learning Models For Photovoltaic Power Forecasting Across The Globe**

11:40 AM - 12:00 PM
Location: Chablis
Speaker: Joris Depoortere

**Quantile Additive Models For Forecasting Solar Electricity Production Using Gridded Numerical Weather Forecasts**

12:00 PM - 12:20 PM
Location: Chablis
Speaker: Ben Griffiths

**Forecasting Renewable Energy Production In Pv And Wind Power Plants - A Stochastic Simulation Approach**

12:20 PM - 12:40 PM
Location: Chablis
Speaker: Gustavo Melo

**Day-Ahead Solar Irradiation Forecast Techniques And Outcomes**

12:40 PM - 1:00 PM
Location: Chablis
Speaker: Rodrigo Huber

**11:40 AM - 1:00 PM**

**Finance I**

Location: Mercurey

**Investor Preferences In Xai-Enhanced Algorithmic Trading: An Empirical Lstm Study**

11:40 AM - 12:00 PM
Location: Mercurey
Speaker: Stanisław Łaniewski

**Transformer Deep Learning Models For Financial Assets Returns Prediction**

12:00 PM - 12:20 PM
Location: Mercurey
Speaker: Jakub Michańków

**Mean Absolute Directional Loss: A New Loss Function For Machine Learning Models In Algorithmic Investment Strategies**

12:20 PM - 12:40 PM
Location: Mercurey
Speaker: Pawel Sakowski

**Supervised Autoencoder Mlp For Financial Time Series Forecasting**

12:40 PM - 1:00 PM
Location: Mercurey
Speaker: Robert Ślepaczuk

**11:40 AM - 1:00 PM**

**High-dimensional and nonparametric modelling for forecasting**

Location: Saint Romain

**Option Surface Prediction: Good Old Econometrics Rock**

11:40 AM - 12:00 PM
Location: Saint Romain
Speaker: Arnaud Dufays

**Trending Time-Varying Coefficient Regression Models: Estimation And Prediction By Local Linear Smoothers Using Asymmetric Kernels**

12:00 PM - 12:20 PM
Location: Saint Romain
Speaker: Masayuki Hirukawa

**Change-Point Detection In Time Series Using Mixed Integer Programming**

12:20 PM - 12:40 PM
Location: Saint Romain
Speaker: Anton Skrobotov

**Modeling Higher Moments And Risk Premiums For S&P 500 Returns**

12:40 PM - 1:00 PM
Location: Saint Romain
Speaker: Jeroen Rombouts

**11:40 AM - 1:00 PM**

### AI

Location: Meursault

**Can Ai Predict The Price Of Gold?**
11:40 AM - 12:00 PM
Location: Meursault
Speaker: Angi Roesch

**Leveraging Economic Indicators, Text And Open-Source Data To Forecast Cyberattacks**
12:00 PM - 12:20 PM
Location: Meursault
Speaker: Harald Schmidbauer

**Modelling Artificial- And Human-Intelligence Versus Consciousness**
12:20 PM - 12:40 PM
Location: Meursault
Speaker: Hans Georg Zimmermann

**Successful And Unsuccesful Methods To Forecast With Large Language Models**
12:40 PM - 1:00 PM
Location: Meursault
Speaker: Claudio Antonini

**11:40 AM - 1:00 PM**

### CLIM

Location: Nuits St Georges

**Locating The Start Of Trend Breaks By Indicator Saturation**
11:40 AM - 12:00 PM
Location: Nuits St Georges
Speaker: Jurgen Doornik

**Predicting Hurricane Damages Now And In The Future**
12:00 PM - 12:20 PM
Location: Nuits St Georges
Speaker: Andrew Martinez

**Building Open-Source Empirical Models To Forecast Carbon Emissions**
12:20 PM - 12:40 PM
Location: Nuits St Georges
Speaker: Moritz Schwarz

**Forecasting Climate Change Using A Multivariate Cointegrated System**
12:40 PM - 1:00 PM
Location: Nuits St Georges
Speaker: Jennifer Castle

**11:40 AM - 1:00 PM**

### Computation I

Location: Corton

**Evaluating C++ Computation Times With 'Rcpptimer'**
11:40 AM - 12:10 PM
Location: Corton
Speaker: Jonathan Berrisch

**Light-Weight Pre-Trained Mixer Models For Effective Transfer Learning In Multivariate Time Series Forecasting**
12:10 PM - 12:30 PM
Location: Corton
Speaker: Arindam Jati

**Sktime - A Collaborative Research Software Framework And Marketplace For Cutting-Edge Time Series Forecasting And Beyond**
12:30 PM - 1:00 PM
Location: Corton
Speaker: Franz Kiraly

**11:40 AM - 1:00 PM**

### Econometrics I

Location: Monthelie

**Fast Hampel: Enhancing Time Series Outlier Detection Performance Through A Novel Implementation Of The Hampel Filter**
11:40 AM - 12:00 PM
Location: Monthelie
Speaker: Hongtao Hu

**A Set Covering Model For Change Point Detection**
12:00 PM - 12:20 PM
Location: Monthelie
Speaker: Vittorio Maniezzo

**A Multifrequency Shot-Noise Approach To Volatility Forecasting**
12:20 PM - 12:40 PM
Location: Monthelie
Speaker: Jiawen Xu

**A Backcasting Approach For Anomaly Detection In Time Series Data**
12:40 PM - 1:00 PM
Location: Monthelie
Speaker: Priyanga Dilini Talagala

**11:40 AM - 1:00 PM**

### Results Of The Hybrid Renewable Energy Forecasting And Trading Competition 2024

Location: Amphi Romanée Conti
Speaker: Jethro Browell

**1:00 PM - 2:00 PM**

### Lunch

Location: Hall des Grands Echezeaux

**2:00 PM - 3:00 PM**

### Impact Of Politics And Geopolitics On The Global Economy

Location: Amphi Romanée Conti

**3:10 PM - 4:10 PM**

### MacroFor IX: Moments

Location: Musigny

> **Measuring Cross-Country Spillovers Of Growth-At-Risk**
> 3:10 PM - 3:30 PM
> Location: Musigny
> Speaker: Giovanni Caggiano
>
> **Term Spread Volatility As A Leading Indicator Of Economic Activity**
> 3:30 PM - 3:50 PM
> Location: Musigny
> Speaker: Anastasios Megaritis
>
> **Density Forecast Transformations**
> 3:50 PM - 4:10 PM
> Location: Musigny
> Speaker: Florens Odendahl

**3:10 PM - 4:10 PM**

### MacroFor II: Evaluation

Location: Pommard

> **Testing Clustered Equal Predictive Ability With Unknown Clusters**
> 3:10 PM - 3:30 PM
> Location: Pommard
> Speaker: Oguzhan Akgun
>
> **Superior Predictive Ability In Unstable Environments With An Application To Downside Risk Forecasts**
> 3:30 PM - 3:50 PM
> Location: Pommard
> Speaker: Ignacio Crespo
>
> **Simultaneous Inference Bands For The Pit Histogram**
> 3:50 PM - 4:10 PM
> Location: Pommard
> Speaker: Matei Demetrescu

**3:10 PM - 4:10 PM**

### Surveys of Macro Expectations II

Location: Volnay

> **Forecasting With The Help Of Surveys Of Professionals: When Does It Improve (Point And Density) Accuracy?**
> 3:10 PM - 3:30 PM
> Location: Volnay
> Speaker: Federica Brenna
>
> **What Were They Thinking? Estimating The Quarterly Forecasts Underlying Annual Growth Projections**
> 3:30 PM - 3:50 PM
> Location: Volnay
> Speaker: Christian Hepenstrick
>
> **Updating Survey Forecasts For Horizons Of Interest Using Other Survey Forecasts**
> 3:50 PM - 4:10 PM
> Location: Volnay
> Speaker: Malte Knüppel

**3:10 PM - 4:10 PM**

### SWEET-Wind Energy Forecasting & Applications

Location: Santenay

> **Unlocking Wind Energy Potential: Improving Forecasting Accuracy In Brazil With Reanalysis Data**
> 3:10 PM - 3:30 PM
> Location: Santenay
> Speaker: Fernando Cyrino
>
> **Seamless Short- To Mid-Term Probabilistic Wind Power Forecasting**
> 3:30 PM - 3:50 PM
> Location: Santenay
> Speaker: Gabriel Dantas
>
> **Wind Energy: Forecasting For Double-Bounded Stochastic Processes**
> 3:50 PM - 4:10 PM
> Location: Santenay
> Speaker: Pierre Pinson

**3:10 PM - 4:10 PM**

### SWEET IV: Wind

Location: Chablis

**Spatio-Temporal Probabilistic Forecasting Of Circular Variables: Enhancing The Value Of Wind Power Prospective Models By Incorporating Wind Direction Probabilistic Forecasts**

3:10 PM - 3:30 PM
Location: Chablis
Speaker: Mario E. Arrieta-Prieto

**Mstl-Nnar: A New Hybrid Model Of Machine Learning And Time Series Decomposition For Wind Speed Forecasting**

3:30 PM - 3:50 PM
Location: Chablis
Speaker: Mohammed Elseidi

**Wind Speed Forecasting By A Physics-Inspired Machine Learning Approach**

3:50 PM - 4:10 PM
Location: Chablis
Speaker: Martina Zannotti

**3:10 PM - 4:10 PM**

### Finance II

Location: Mercurey

**Development Of A Pragmatic, Robust And Useful Macroeconomic Scalar To Adjust The Ifrs 9 Pd Forecast For Forward-Looking Information In Developing Countries**

3:10 PM - 3:30 PM
Location: Mercurey
Speaker: Tanja Verster

**Currency Option Implied Volatility Networks And Geopolitical Risk**

3:30 PM - 3:50 PM
Location: Mercurey
Speaker: Meltem Yagli

**Forecasting The Success Of International Joint Ventures**

3:50 PM - 4:10 PM
Location: Mercurey
Speaker: Aws YOUNES

**3:10 PM - 4:10 PM**

### Climate II

Location: Saint Romain

**A Tale Of Dynamic Tail Carbon Beta**

3:10 PM - 3:40 PM
Location: Saint Romain
Speaker: Laura Garcia-Jorcano

**An Expert Survey On The Perception Of Climate Geoengineering In South Korea**

3:40 PM - 4:10 PM
Location: Saint Romain
Speaker: Uijin Jung

**3:10 PM - 4:10 PM**

### ML I

Location: Givry Savigny

**Simplifying Random Forests By Sparsification**

3:10 PM - 3:30 PM
Location: Givry Savigny
Speaker: Nils Koster

**Probabilistic Forecasts For Global Models: Empirical Insights From Gradient Boosted Decision Trees.**

3:30 PM - 3:50 PM
Location: Givry Savigny
Speaker: Filotas Theodosiou

**On The Diversity In Boosting Based Ensemble Learning**

3:50 PM - 4:10 PM
Location: Givry Savigny
Speaker: Jue Wang

**3:10 PM - 4:10 PM**

**MODEL-evaluation**

Location: Morey St Denis

**Tail Calibration Of Probabilistic Forecasts**

3:10 PM - 3:30 PM
Location: Morey St Denis
Speaker: Sam Allen

**Generating And Evaluating Probabilistic Forecasts - A Tutorial**

3:30 PM - 3:50 PM
Location: Morey St Denis
Speaker: Florian Ziel

**Uncertainty Quantification In Forecast Comparisons**

3:50 PM - 4:10 PM
Location: Morey St Denis
Speaker: Tanja Zahn

**3:10 PM - 4:10 PM**

**Supply chain I**

Location: Corton

**Semiconductor Ageing Forecasting Through Temporal Fusion Transformers. Short- And Long-Term Forecasting Horizon Comparatives With Classical Forecasting Methods**

3:10 PM - 3:30 PM
Location: Corton
Speaker: Jose Aizpurua

**Commodity Price Forecasting In Procurement**

3:30 PM - 3:50 PM
Location: Corton
Speaker: Nico Beck

**The Digital Transformation Journey Of Sanofi Forecasting: A Blend Of Quantitative + Judgmental Forecasting In The Pharma Supply Chain**

3:50 PM - 4:10 PM
Location: Corton
Speaker: Giorgia Felline

**3:10 PM - 4:10 PM**

**Econometrics IV**

Location: Monthelie

**Advancing Time Series Forecasting: A Comparative Analysis Of Bootstrapping Methods On Enbpi Performance**

3:10 PM - 3:30 PM
Location: Monthelie
Speaker: Benedikt Heidrich

**Lag-Llama: Towards Foundation Models For Time Series Forecasting**

3:30 PM - 3:50 PM
Location: Monthelie
Speaker: Kashif Rasul

**How To Bootstrap Time Series Without Attracting Attention Of Statisticians**

3:50 PM - 4:10 PM
Location: Monthelie
Speaker: Ivan Svetunkov

**3:10 PM - 4:10 PM**

**Beyond Accuracy: What Makes For A Good Forecast?**

Location: Amphi Romanée Conti
Speaker: Stephan Kolassa

**4:10 PM - 4:40 PM**

**Coffee Break**

Location: Hall des Grands Echezeaux

**4:40 PM - 6:00 PM**

**MacroFor-INFL**

Location: Musigny

**Speaking Of Inflation:the Influence Of Fed Speeches On Expectations**

4:40 PM - 5:00 PM
Location: Musigny
Speaker: Eleonora Granziera

**Maximally Forward-Looking Core Inflation**

5:00 PM - 5:20 PM
Location: Musigny
Speaker: Karin Klieber

**Has The Phillips Curve Flattened?**

5:20 PM - 5:40 PM
Location: Musigny
Speaker: Barbara Rossi

**Forecasting Core Inflation And Its Goods, Housing, And Supercore Components**

5:40 PM - 6:00 PM
Location: Musigny
Speaker: Saeed Zaman

**4:40 PM - 6:00 PM**

**MacroFor XIV: Theory**

Location: Pommard

**Impact Of Autocorrelation On The Smoothness Of The Estimated Trend Of A Time Series Where The Noise Follows An Autoregressive Process Of Order One**

4:40 PM - 5:00 PM
Location: Pommard
Speaker: Daniela Cortés Toto

**Factor-Augmented Vars With Noisy Factor Proxies**

5:00 PM - 5:20 PM
Location: Pommard
Speaker: Soroosh Soofi Siavash

**Aggregating Interval Forecasts Viewed As Bivariate Data**

5:20 PM - 5:40 PM
Location: Pommard
Speaker: James Taylor

**Forecasting Using A Random Coefficient Autoregression Of Order P**

5:40 PM - 6:00 PM
Location: Pommard
Speaker: Philip Hans Franses

**4:40 PM - 5:40 PM**

**MacroFor VIII: Methods**

Location: Volnay

**Threshold Midas Forecasting Of Inflation Rate**

4:40 PM - 5:00 PM
Location: Volnay
Speaker: Chaoyi Chen

**Nowcasting Macroeconomic Variables With A Sparse Mixed Frequency Dynamic Factor Model**

5:00 PM - 5:20 PM
Location: Volnay

**Factor Augmented Forecasting Subject To Structural Breaks In The Factor Structure**

5:20 PM - 5:40 PM
Location: Volnay
Speaker: Ze Yu Zhong

**4:40 PM - 6:00 PM**

**SWEET II: Load**

Location: Santenay

**A Benchmark Of Deep Learning- And Tree-Based Methods For Prosumer Electric Load Forecasting**

4:40 PM - 5:00 PM
Location: Santenay
Speaker: Barış Aydın

**News And Load: Quantification Of Economic And Social Drivers Behind Nodal Electricity Demand**

5:00 PM - 5:20 PM
Location: Santenay
Speaker: Yun Bai

**Weather Effects In Energy Seasonal Adjustment: An Application To France Energy Consumption**

5:20 PM - 5:40 PM
Location: Santenay
Speaker: Marie Bruguet

**Scalable And Efficient Mlp-Based Fully Parameterized Quantile Forecast With Uncertainty Estimates For Power Load Forecasting**

5:40 PM - 6:00 PM
Location: Santenay
Speaker: Anthony Faustine

**4:40 PM - 6:00 PM**

### SWEET VI: RES

Location: Chablis

**Application Of Data-Driven Weather Models In Power Systems**
4:40 PM - 5:00 PM
Location: Chablis
Speaker: Ada Canaydin

**Lies, Damn Lies, And An Illusionary Measure Of Renewable Energy Predictability: The Case Of Solar Energy Generation Forecasting In Great Britain**
5:00 PM - 5:20 PM
Location: Chablis
Speaker: Kevin Forbes

**Forecasting Austrias Small Hydropower Sector: A Transmission System Operators Perspective On Hydropower**
5:20 PM - 5:40 PM
Location: Chablis
Speaker: Claude Klöckl

**Physics-Informed, End-To-End Learning For Hierarchical Forecasting Of Renewable Energy Production**
5:40 PM - 6:00 PM
Location: Chablis
Speaker: Chotiya Mahittigul

**4:40 PM - 6:00 PM**

### Finance III

Location: Mercurey

**Evaluating Financial Tail Risk Forecasts With The Model Confidence Set**
4:40 PM - 5:00 PM
Location: Mercurey
Speaker: Lukas Bauer

**An Optimized Algorithm For Multi-Period Forecasting Of Volatility And Value-At-Risk: Insights From Nifty Banks Index With Non-Performing Assets Impact**
5:00 PM - 5:20 PM
Location: Mercurey
Speaker: Kunal Rai

**Forecasting Tail Risk Via Neural Networks With Asymptotic Expansions**
5:20 PM - 5:40 PM
Location: Mercurey
Speaker: Yuji Sakurai

**Boosted Value At Risk And Expected Shortfall – Application Of Gradient Boosting Machine Learning Models In Market Risk Estimation**
5:40 PM - 6:00 PM
Location: Mercurey
Speaker: Michał Woźniak

**4:40 PM - 6:00 PM**

### Forecasting Products and Research at Google

Location: Givry Savigny

**Forecasting To Target A Queue's Blocking Probability**
4:40 PM - 5:00 PM
Location: Givry Savigny
Speaker: Casey Lichtendahl

**More Accurate, Interpretable Forecasting With Large-Scale, Pretrained, Hybrid Ml/Stat Models**
5:00 PM - 5:20 PM
Location: Givry Savigny
Speaker: Pablo Montero-Manso

**IJF Archivist: A GenAI chat interface to the IJF corpus through Google Cloud Platform**
5:20 PM - 5:40 PM
Location: Givry Savigny
Speaker: Weijie Shen

**Starry-Net On Vertex Ai Platform**
5:40 PM - 6:00 PM
Location: Givry Savigny
Speaker: Steve Thomas

**4:40 PM - 6:00 PM**

### AI II

Location: Meursault

**Efficient Modeling Of Seasonal Patterns In Global Neural Networks**
4:40 PM - 5:10 PM
Location: Meursault
Speaker: Anastasios Kaltsounis

**Beyond Numbers: Forecasting Stock Volatility Through Image-Based Deep Neural Networks**
5:10 PM - 5:40 PM
Location: Meursault
Speaker: Artemios Anargyros Semenoglou

**The Impact Of Dataset Similarity And Diversity On Transfer Learning Success**
5:40 PM - 6:00 PM
Location: Meursault
Speaker: Claudia Ehrig

**4:40 PM - 6:00 PM**

### Combination IV

Location: Nuits St Georges

**Infinite Forecast Combinations Based On Dirichlet Process**
4:40 PM - 5:00 PM
Location: Nuits St Georges
Speaker: Feng Li

**Dynamic Forecast Combination Using Point Or Density Forecasts**
5:00 PM - 5:30 PM
Location: Nuits St Georges
Speaker: Maddie Smith

**On The Economic Benefit Of Complete Subset Regression For The Multivariate Har Model**
5:30 PM - 6:00 PM
Location: Nuits St Georges
Speaker: Andrey Vasnev

**4:40 PM - 6:00 PM**

### Demand VII

Location: Corton

**Forecast Using A Machine Learning System To New Products In A Portuguese Brewery**
4:40 PM - 5:00 PM
Location: Corton
Speaker: Ricardo Galante

**Navigating The Future In E-Commerce: An Ml-Based Approach To Sales Forecasting**
5:00 PM - 5:30 PM
Location: Corton
Speaker: Eryk Lewinson

**Forecasting Walmart Ecommerce Demand**
5:30 PM - 6:00 PM
Location: Corton
Speaker: Slawek Smyl

**4:40 PM - 6:00 PM**

### Econometrics III

Location: Morey St Denis

**On Forecast Stability**
4:40 PM - 5:00 PM
Location: Morey St Denis
Speaker: Christoph Bergmeir

**Predict. Optimize. Revise. On Forecast And Policy Stability In Energy Management Systems**
5:00 PM - 5:20 PM
Location: Morey St Denis
Speaker: Evgenii Genov

**Optimizing For Forecast Stability In Distribution-Free Probabilistic Forecasting**
5:20 PM - 5:40 PM
Location: Morey St Denis
Speaker: Jente Van Belle

**Optimal Forecasting Under Parameter Instability**
5:40 PM - 6:00 PM
Location: Morey St Denis
Speaker: Wenying Yao

**4:40 PM - 6:00 PM**

### The Dangers Of Using Seasonal Adjustment And Other Filters In Econometrics: Some Economic And Environmental Examples

Location: Amphi Romanée Conti
Speaker: Antonio Garcia-Ferrer

**6:00 PM - 6:30 PM**

### Meeting: UK Chapter

Location: Monthelie

**6:00 PM - 6:30 PM** | **Meeting: SWEET Section**
Location: Givry Savigny

**6:00 PM - 6:30 PM** | **Meeting: ECF section**
Location: Chablis

**6:00 PM - 6:30 PM** | **Meeting: FPS section**
Location: Morey St Denis

**7:00 PM - 8:00 PM** | **Mayor Reception**
Location: Chambertin

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## Tue, Jul 02, 2024

**9:00 AM - 10:00 AM** | **Bayesian Forecasting And Predictive Decision Synthesis**
Location: Amphi Romanée Conti
Speaker: Mike West

**10:10 AM - 11:10 AM** | **MacroFor - GDP**
Location: Musigny

> **Forecasting Quarterly National Accounts: A Comparative Analysis Of Institutional And Model-Based Forecasts**
> 10:10 AM - 10:30 AM
> Location: Musigny
> Speaker: Matteo Neufing
>
> **Nowcasting Gdp: What Are The Gains From Machine Learning Algorithms?**
> 10:30 AM - 10:50 AM
> Location: Musigny
> Speaker: Rolf Scheufele
>
> **Enhancing Quarterly Gdp Growth Forecasting Across Sectors With General Regression Neural Networks**
> 10:50 AM - 11:10 AM
> Location: Musigny
> Speaker: Katja Heinisch

**10:10 AM - 11:10 AM** | **Time Series**
Location: Pommard

> **Business Cycle Dynamics After The Great Recession: An Extended Markov-Switching Dynamic Factor Model**
> 10:10 AM - 10:30 AM
> Location: Pommard
> Speaker: Catherine Doz
>
> **Frequency Identification In Singular Spectrum Analysis**
> 10:30 AM - 10:50 AM
> Location: Pommard
> Speaker: Gabriel Martos Venturini
>
> **Vulnerable Regional Growth: The Case Of Spain**
> 10:50 AM - 11:10 AM
> Location: Pommard
> Speaker: Eva Senra

**10:10 AM - 11:10 AM** | **MacroFor V: ML**
Location: Volnay

> **To Forecast Or Not To Forecast: Evaluating The Predictive Power Of A Random Forest Against A Gravity Model**
> 10:10 AM - 10:30 AM
> Location: Volnay
> Speaker: Costanza Bosone
>
> **Optimal Predictor And Transformation Selection For Macroeconomic Forecasting Using Variable Importance In Random Forests**
> 10:30 AM - 10:50 AM
> Location: Volnay
> Speaker: Maurizio Daniele
>
> **Boosting Xgboost. Using The Panel Dimension To Improve Machine-Learning-Based Forecasts In Macroeconomics**
> 10:50 AM - 11:10 AM
> Location: Volnay
> Speaker: Johannes Frank

**10:10 AM - 11:10 AM**

**SWEET-price I**

Location: Santenay

**Simulation Of Electricity Forward Curves**

10:10 AM - 10:30 AM
Location: Santenay
Speaker: Marina Dietze Monteiro

**Kernel-Based Approach For Very Short Term Forecasting Of Electricity Prices In The German Continuous Intraday Market**

10:30 AM - 10:50 AM
Location: Santenay
Speaker: Andrzej Puć

**Forecasting Supply And Demand Curves: A Functional L1 Approach**

10:50 AM - 11:10 AM
Location: Santenay
Speaker: Nabangshu Sinha

**10:10 AM - 11:10 AM**

**SWEET VIII: Methods**

Location: Chablis

**“One Out Of Many”: Consolidating A Long-Term Trend Forecast For Investing In Energy Commodities**

10:10 AM - 10:30 AM
Location: Chablis
Speaker: Fernanda Diaz-Rodriguez

**Structured Additive Stacking For Forecasting In The Energy Domain**

10:30 AM - 10:50 AM
Location: Chablis
Speaker: Euan Enticott

**Parsimonious And Unconstrained Dynamic Covariance Matrix Modelling**

10:50 AM - 11:10 AM
Location: Chablis
Speaker: Xinyue Guan

**10:10 AM - 11:10 AM**

**Finance VII**

Location: Mercurey

**The Importance Of Correct Model Specification: A Regime Switching Garch Midas Approach**

10:10 AM - 10:30 AM
Location: Mercurey
Speaker: Jie Cheng

**Deciphering Market Moods: The Conditional Impact Of Investor Sentiment On Financial Market Through A Quantile Lens**

10:30 AM - 10:50 AM
Location: Mercurey
Speaker: Szymon Lis

**Alternative Trend-Cycle Decomposition Methods: Real-Time Performance And Forecasting**

10:50 AM - 11:10 AM
Location: Mercurey
Speaker: Gian Luigi Mazzi

**10:10 AM - 10:50 AM**

**THS-C**

Location: Saint Romain

**Predicting China’s Outbound Travel With Multi-Source Data**

10:10 AM - 10:30 AM
Location: Saint Romain
Speaker: Wang Yongjing

**The Development Of A Self-Adaptive Tourism Demand Forecasting Platform**

10:30 AM - 10:50 AM
Location: Saint Romain
Speaker: Haiyan Song

**10:10 AM - 11:10 AM**

**Machine Learning**
Location: Nuits St Georges

**The Anatomy Of Machine Learning-Based Portfolio Performance**
10:10 AM - 10:30 AM
Location: Nuits St Georges
Speaker: David Rapach

**Bayesian Estimation Of Panel Models Under Potentially Sparse Heterogeneity**
10:30 AM - 10:50 AM
Location: Nuits St Georges
Speaker: Boyuan Zhang

**From Reactive To Proactive Volatility Modeling With Hemisphere Neural Networks**
10:50 AM - 11:10 AM
Location: Nuits St Georges
Speaker: Philippe Goulet Coulombe

**10:10 AM - 10:50 AM**

**Supply chain II**
Location: Morey St Denis

**When Is A Forecast Not A Forecast?**
10:10 AM - 10:30 AM
Location: Morey St Denis
Speaker: Gráinne Costigan

**Leading Indicators In Hierarchical Forecasting With Inventory Evaluation**
10:30 AM - 10:50 AM
Location: Morey St Denis
Speaker: Yves R. Sagaert

**10:10 AM - 11:10 AM**

**Demand II**
Location: Givry Savigny

**Automated Demand Forecasting In Small- To Medium-Sized Enterprises**
10:10 AM - 10:30 AM
Location: Givry Savigny
Speaker: Thomas Gärtner

**Does Forecast Accuracy Even Matter? - Findings From A Retail Dataset**
10:30 AM - 10:50 AM
Location: Givry Savigny
Speaker: Jim Hoover

**Demand Forecasting For German Pharmacies**
10:50 AM - 11:10 AM
Location: Givry Savigny
Speaker: Julia Schemm

**10:10 AM - 11:10 AM**

**Econometrics V**
Location: Monthelie

**Model Averaging For Decomposed Data**
10:10 AM - 10:30 AM
Location: Monthelie
Speaker: Yuying Sun

**Forward Stagewise Linear Regression For Ensemble Methods**
10:30 AM - 10:50 AM
Location: Monthelie
Speaker: Daniel Uys

**Forecast Linear Augmented Projection (FLAP): A Free Lunch to Reduce Forecast Error Variance**
10:50 AM - 11:10 AM
Location: Monthelie
Speaker: Yangzhuoran Fin Yang

**10:10 AM - 11:10 AM**

**Navigating Uncertainty: Forecasting Amidst Growing Disruption And Turbulence**
Location: Amphi Romanée Conti
Speaker: Douglas Kent

**11:10 AM - 11:40 AM**

**Coffee Break**
Location: Hall des Grands Echezeaux

**11:40 AM - 1:00 PM**

## MacroFor XIII: Financial

Location: Musigny

### Co-Explosiveness Of Corporate Credit Spreads

11:40 AM - 12:00 PM
Location: Musigny
Speaker: Marco Kerkemeier

### On The Stability Of Key Relations Between Us Interest Rates

12:00 PM - 12:20 PM
Location: Musigny
Speaker: Tamas Kiss

### Forecasting The Yield Curve: The Role Of Additional And Time-Varying Decay Parameters, Conditional Heteroscedasticity, And Macro-Economic Factors

12:20 PM - 12:40 PM
Location: Musigny
Speaker: Esther Ruiz

### Credit Market Sentiment And Stock Returns

12:40 PM - 1:00 PM
Location: Musigny
Speaker: Gergely Ganics

**11:40 AM - 1:00 PM**

## MacroFor XI: Networks

Location: Pommard

### Sectoral Producer Price Inflation Connectedness Across The North American Trade Agreement Region

11:40 AM - 12:00 PM
Location: Pommard
Speaker: Lenin Arango-Castillo

### Graph Neural Network Framework Based Economic Forecasting

12:00 PM - 12:20 PM
Location: Pommard
Speaker: Htoo Wai Aung

### Forecasting Of Regional Economic Resilience To Crisis Shocks

12:20 PM - 12:40 PM
Location: Pommard
Speaker: Nadezda Kanygina

### Uk Regional Forecasting Model With Global Vector Autoregressive Approach

12:40 PM - 1:00 PM
Location: Pommard
Speaker: Jeremy Kwok

**11:40 AM - 1:00 PM**

## MacroFor XVI: Inflation

Location: Volnay

### Nowcasting China’s Price Indexes Based On The Factor Model And Machine Learning

11:40 AM - 12:00 PM
Location: Volnay
Speaker: Qin BAO

### Forecasting Korean Inflation: A Case Study On Relationship Between Time Series Persistence And Machine Learning Forecasting

12:00 PM - 12:20 PM
Location: Volnay
Speaker: Heejoon Han

### Pure Inflation: The Case Of Colombia

12:20 PM - 12:40 PM
Location: Volnay
Speaker: Juan Julio

### Instantaneous Inflation As A Predictor Of The Inflation

12:40 PM - 1:00 PM
Location: Volnay
Speaker: Wilmer Martínez-Rivera

**11:40 AM - 1:00 PM**

**SWEET-price II**

Location: Santenay

**Rolch: Regularized Online Learning For Conditional Heteroskedasticity**

11:40 AM - 12:00 PM
Location: Santenay
Speaker: Simon Hirsch

**Bootstrap-Based Forecasts In Battery Charging Strategies**

12:00 PM - 12:20 PM
Location: Santenay
Speaker: Tomasz Weron

**Probabilistic Forecasting With A Hybrid Factor-Qra Approach: Application To Electricity Trading**

12:20 PM - 12:40 PM
Location: Santenay
Speaker: Katarzyna Maciejowska

**Integrating Probabilistic Forecasts Of Fundamental Variables For Enhanced Electricity Price Forecasting**

12:40 PM - 1:00 PM
Location: Santenay
Speaker: Bartosz Uniejewski

**11:40 AM - 1:00 PM**

**SWEET X: Load**

Location: Chablis

**Detecting Concept Drift In Household Consumption Time Series**

11:40 AM - 12:00 PM
Location: Chablis
Speaker: Eline Michiels

**Forcasting Electricity Consumption Of Chinese Nonferrous Metal Industry Based On Public Opinion Mining**

12:00 PM - 12:20 PM
Location: Chablis
Speaker: Wei Shang

**Prosumer Net Consumption Forecasting: Investigating Novel Approaches Addressing Behind-The-Meter Self-Consumption**

12:20 PM - 12:40 PM
Location: Chablis
Speaker: Yuliia Siur

**A Wavelet Analysis Of Turkish Electricity Consumption Cyclicality During The Month Of Ramadan**

12:40 PM - 1:00 PM
Location: Chablis
Speaker: Erhan Uluceviz

**11:40 AM - 1:00 PM**

**Finance IV**

Location: Mercurey

**Newswire Tone-Overlay Commodity Portfolios**

11:40 AM - 12:00 PM
Location: Mercurey
Speaker: Ana-Maria Fuertes

**Large-Scale Portfolio Selection Via Regularization Ensemble**

12:00 PM - 12:20 PM
Location: Mercurey
Speaker: Bonsoo Koo

**Optimal Hedging Of Equity Index Options Portfolios**

12:20 PM - 12:40 PM
Location: Mercurey
Speaker: Maciej Wysocki

**Dynamic Parametric Portfolio Policies**

12:40 PM - 1:00 PM
Location: Mercurey
Speaker: Dick van Dijk

**11:40 AM - 1:00 PM**

**THS-1**

Location: Saint Romain

> **Does Google Analytics Improve Prediction Of Tourism Demand Recovery?**
> 11:40 AM - 12:00 PM
> Location: Saint Romain
> Speaker: Andrea Saayman
>
> **Pandemic And War: An Econometric Assessment Of Tourism Export Losses**
> 12:00 PM - 12:20 PM
> Location: Saint Romain
> Speaker: Egon Smeral
>
> **Tourism Demand Forecasting In A Post-Pandemic World: A Tvp-Lasso-Midas Model Approach**
> 12:20 PM - 12:40 PM
> Location: Saint Romain
>
> **Tourism Demand Forecasting For Long-Haul And Short-Haul Source Markets In Europe Based On Bayesian Spatial Midas Model**
> 12:40 PM - 1:00 PM
> Location: Saint Romain
> Speaker: Peihuang WU

**11:40 AM - 1:00 PM**

**genAI**

Location: Morey St Denis

> **Zero-Shot Forecasting With Natural Language Contextualization**
> 11:40 AM - 12:20 PM
> Location: Morey St Denis
> Speaker: Arjun Ashok
>
> **Size And Speed Matter: Accurately Forecasting 10^9 Time Series Leveraging Zero-Shot Architectures**
> 11:40 AM - 12:00 PM
> Location: Morey St Denis
> Speaker: Azul Garza
>
> **Chronos: Learning The Language Of Time Series**
> 12:00 PM - 12:20 PM
> Location: Morey St Denis
> Speaker: Lorenzo Stella

**11:40 AM - 1:00 PM**

**Health II**

Location: Meursault

> **Predicting Clinical Events From The Underlying Patient Latent State Trajectory Using Collaborative Learning**
> 11:40 AM - 12:00 PM
> Location: Meursault
> Speaker: Hollan Haule
>
> **A Multi-Region Discrete Time Chain Binomial Model For Infectious Disease Transmission**
> 12:00 PM - 12:20 PM
> Location: Meursault
> Speaker: Siuli Mukhopadhyay
>
> **Analysis Of The Economic Impact Of Chronic Diseases In The United States: A Study Of Costs And Economic Consequences**
> 12:20 PM - 12:40 PM
> Location: Meursault
> Speaker: Odra Saucedo-Delgado
>
> **Nonlinear Dynamic Bayesian Modeling For Disease Outbreak Forecasting**
> 12:40 PM - 1:00 PM
> Location: Meursault
> Speaker: Spencer Wadsworth

**11:40 AM - 1:00 PM**

### Demand I

Location: Givry Savigny

**Strategic Insights For Retail Growth: Forecasting Retail Trade Sales In North Carolina's Dynamic Market**

11:40 AM - 12:00 PM
Location: Givry Savigny
Speaker: Imran Arif

**Hybrid Deep Neural Networks With Skip Connections And Feature-Based Clustering For Supply Chain Demand Forecasting**

12:00 PM - 12:20 PM
Location: Givry Savigny
Speaker: Bilel Abderrahmane BENZIANE

**Hierarchical Neural Additive Models For Interpretable Demand Forecasts**

12:20 PM - 12:40 PM
Location: Givry Savigny
Speaker: Leif Feddersen

**Demand Forecasting With Ml: A Deep-Dive Into The Various Loss Functions**

12:40 PM - 1:00 PM
Location: Givry Savigny
Speaker: Rijk van der Meulen

**11:40 AM - 1:00 PM**

### Econometrics VII

Location: Monthelie

**Penalized Linear Regression Models For Interval-Valued Data**

11:40 AM - 12:00 PM
Location: Monthelie
Speaker: Haowen Bao

**Probabilistic Forecasting Of Intermittent Time Series With Tweedie Likelihoods**

12:00 PM - 12:20 PM
Location: Monthelie
Speaker: Stefano Damato

**Arma Estimation Of Intermittent Data**

12:20 PM - 12:40 PM
Location: Monthelie
Speaker: Giacomo Sbrana

**Enhancing Inventory Management Through Tobit Exponential Smoothing And Time Aggregation**

12:40 PM - 1:00 PM
Location: Monthelie
Speaker: Diego J. Pedregal

**11:40 AM - 1:00 PM**

### Demand planning and the role of judgment in the new world of AI/ML

Location: Amphi Romanée Conti

**Demand planning and the role of judgment in the new world of AI/ML**

11:40 AM - 1:00 PM
Location: Amphi Romanée Conti
Speaker: Conor Doherty

**1:00 PM - 2:00 PM**

### Lunch

Location: Hall des Grands Echezeaux

**2:00 PM - 3:00 PM**

### Commodity Currencies: Productivity Shifts And Equilibrium Real Exchange Rates

Location: Amphi Romanée Conti
Speaker: Hilde Bjornland

**3:10 PM - 4:30 PM**

### MacroFor III: Surveys

Location: Musigny

**Bloody January Again**

3:10 PM - 3:30 PM
Location: Musigny
Speaker: Roy Batchelor

**An Investigation Into The Uncertainty Revision Process Of Professional Forecasters**

3:30 PM - 3:50 PM
Location: Musigny
Speaker: Michael Clements

**Time-Varying Us Government Spending Anticipation In Real-Time**

3:50 PM - 4:10 PM
Location: Musigny
Speaker: Pascal Goemans

**Corporate Profits As A Share Of Gdp: Forecasts And Data Revisions**

4:10 PM - 4:30 PM
Location: Musigny
Speaker: Dean Croushore

**3:10 PM - 4:30 PM**

**MacroFor XVII: Energy**

Location: Pommard

**Oil Price Dynamics**

3:10 PM - 3:30 PM
Location: Pommard
Speaker: Sasheendran Gopalakrishnakone

**What Drives The European Carbon Market? Macroeconomic Factors And Forecasts**

3:30 PM - 3:50 PM
Location: Pommard
Speaker: Elisabetta Mirto

**High-Frequency Density Nowcasts Of Co2 Emissions In U.s. States**

3:50 PM - 4:10 PM
Location: Pommard
Speaker: Andrey Ramos

**Understanding The Future Of Critical Raw Materials For The Energy Transition: Svar Models For The U.s. Market**

4:10 PM - 4:30 PM
Location: Pommard
Speaker: Ilenia Gaia Romani

**3:10 PM - 4:30 PM**

**MacroFor VI: ML**

Location: Volnay

**Deep Learning The Persistence Structure Of Economic Variables**

3:10 PM - 3:30 PM
Location: Volnay
Speaker: Luboš Hanus

**Multi-Period Forecasting Of Macro Variables At Risk Using Parsimonious Neural Networks**

3:30 PM - 3:50 PM
Location: Volnay
Speaker: Sicco Kooiker

**Enhancing Short-Term Inflation Forecasts: Bottom-Up Approach With Machine Learning**

3:50 PM - 4:10 PM
Location: Volnay
Speaker: Dongjae Lee

**Satellites Turn “Concrete”: Tracking Cement With Satellite Data And Neural Networks**

4:10 PM - 4:30 PM
Location: Volnay
Speaker: Baptiste Meunier

**3:10 PM - 4:30 PM**

**SWEET-price III**

Location: Santenay

**Beyond Day-Ahead With Econometric Models For Electricity Price Forecasting**

3:10 PM - 3:30 PM
Location: Santenay
Speaker: Paul Ghelasi

**Managing Market Risk For A Small Renewable Energy Generator Using Leave-K-Out Sampling-Based Forecasts**

3:30 PM - 3:50 PM
Location: Santenay
Speaker: Weronika Nitka

**Day-Ahead Electricity Price Forecasting Based On Residual Load Predictions For The Merit-Order Model In The German Market.**

3:50 PM - 4:10 PM
Location: Santenay
Speaker: Johannes Wagner

**Probabilistic Forecasting Of Electricity Prices With Isotonic Distributional Regression**

4:10 PM - 4:30 PM
Location: Santenay
Speaker: Arkadiusz Lipiecki

**3:10 PM - 4:10 PM**

### SWEET VII: Community

Location: Chablis

**Enfobench: A Community-Driven Energy Forecasting Benchmark**
3:10 PM - 3:30 PM
Location: Chablis
Speaker: Attila Balint

**A Decision Support System For Evaluating Smart Plug Forecasting Pipelines**
3:30 PM - 3:50 PM
Location: Chablis
Speaker: Giulia Rinaldi

**Electricity Market Supply And Demand Curves Forecasting Based On Functional Analysis, Isplines, And Machine Learning**
3:50 PM - 4:10 PM
Location: Santenay
Speaker: Carlo Lucheroni

**3:10 PM - 4:30 PM**

### Finance VI

Location: Mercurey

**Moneyness Anomalies Of Bitcoin Options**
3:10 PM - 3:30 PM
Location: Mercurey
Speaker: Bastien Buchwalter

**Forecasting Fear And Greed In The Bitcoin Market Using Extreme Gradient Boosting**
3:30 PM - 3:50 PM
Location: Mercurey
Speaker: Atikur Khan

**Tone of the Cryptosphere: Anticipating Contagion Risk in Crypto Markets**
3:50 PM - 4:10 PM
Location: Mercurey
Speaker: Nicolas Magner

**Informed Decision And Optimal Policy For Cryptocurrency Portfolios**
4:10 PM - 4:30 PM
Location: Mercurey
Speaker: Josué Thélissaint

**3:10 PM - 4:30 PM**

### THS-2

Location: Saint Romain

**Effective Forecasting Techniques For Hotel Revenue Management Across Multiple Seasons**
3:10 PM - 3:30 PM
Location: Saint Romain
Speaker: Apostolos Ampountolas

**Daily Sharing Accommodation Demand Forecasting Based On Multimodal Data Fusion**
3:30 PM - 3:50 PM
Location: Saint Romain
Speaker: Mingming Hu

**The Impact Of Announcements Of Airbnb Regulations**
3:50 PM - 4:10 PM
Location: Saint Romain
Speaker: Miriam Scaglione

**Let’s Pay By Card! Determinants Of Visitor Expenditure During The Venice International Film Festival Within A Spatial Panel-Data Framework**
4:10 PM - 4:30 PM
Location: Saint Romain
Speaker: Bozana Zekan

**3:10 PM - 4:30 PM**

### Judgmental Adjustments Of Computer-Based Forecasts. Are They Beneficial? Can They Be Improved?

Location: Morey St Denis
Speakers: Paul Goodwin, Robert Fildes

**3:10 PM - 4:30 PM**

### Methods I

Location: Nuits St Georges

**Predicting And Optimizing The Fair Allocation Of Donations**
3:10 PM - 3:30 PM
Location: Nuits St Georges
Speaker: Lauren Davis

**Ai-Driven Prediction And Explanation Of Future Student Performance**
3:30 PM - 3:50 PM
Location: Nuits St Georges
Speaker: Matthias Deceuninck

**Rating Of Players By Laplace Approximation And Dynamic Modeling**
3:50 PM - 4:10 PM
Location: Nuits St Georges
Speaker: Ruby Weng

**3:10 PM - 4:30 PM**

**Demand III**
Location: Givry Savigny

**Navigating Through Shifting Seasons And Customer Behaviors: Innovations In Demand Forecasting**
3:10 PM - 3:30 PM
Location: Givry Savigny
Speaker: Bor-Chau Juang

**Combination Of Experts For Sales Forecasting Of New Products**
3:30 PM - 3:50 PM
Location: Givry Savigny
Speaker: Raphael Nedellec

**Scenario-Based Forecasts In The Presence Of Product Promotions: A Laboratory Experiment On Judgmental Adjustments**
3:50 PM - 4:10 PM
Location: Givry Savigny
Speaker: Niles Perera

**Predicting Market Diffusion Of New Drugs Using The Dynamic Patient-Share Method**
4:10 PM - 4:30 PM
Location: Givry Savigny
Speaker: Christian Schäfer

**3:10 PM - 4:30 PM**

**Econometrics VIII**
Location: Monthelie

**Optimal Design Of Acceptance Sampling For Sequential Tests At Consecutive Times**
3:10 PM - 3:30 PM
Location: Monthelie
Speaker: Hugalf Bernburg

**Modeling Temporal Networks Of Events With Dependent Excitations And Spectral Clustering**
3:30 PM - 3:50 PM
Location: Monthelie
Speaker: Subhadeep Paul

**Ensemble Learning With Latent Predictive Synthesis**
3:50 PM - 4:10 PM
Location: Monthelie
Speaker: Joseph Rilling

**Path Prediction Of Anticipative Alpha-Stable Moving Averages Using Semi-Norm Representations**
4:10 PM - 4:30 PM
Location: Monthelie
Speaker: Arthur Thomas

**3:10 PM - 4:30 PM**

**Forecasting Google’s Consumer Hardware Demand Using Vertex Ai**
Location: Amphi Romanée Conti
Speaker: Evan Pardo

**4:10 PM - 4:30 PM**

**Fundamental Equations for Cross-Learning Effects in Global Demand Forecasting Models**
Location: Nuits St Georges
Speaker: Skander Hannachi

**4:30 PM - 5:30 PM**

**IIF Members Meeting**
Location: Morey St Denis

**6:00 PM - 11:00 PM**

**Gala Dinner**
Location: Château d'Arcelot

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## Wed, Jul 03, 2024

**9:00 AM - 10:00 AM**

**Collaborative Now- And Forecasting Of Respiratory Diseases In Real Time**
Location: Amphi Romanée Conti
Speaker: Melanie Schienle

**10:10 AM - 11:10 AM**

**MacroFor XII: Prices**

Location: Musigny

**Impact Of Food Inflation On Core Inflation In Brazil: A Time-Varying Parameter Approach**

10:10 AM - 10:30 AM
Location: Musigny
Speaker: Diego Ferreira

**Quantifying Uncertainty Under Local Instability: A Dynamic Conformal Approch To Electricity Price Forecasting**

10:30 AM - 10:50 AM
Location: Musigny
Speaker: Alessandro Giovannelli

**Earth, Wind, Fire And Grocery Bills: Exploring The Forecasting Power Of Weather Variables For Euro Area Food Inflation**

10:50 AM - 11:10 AM
Location: Musigny
Speaker: Chiara Osbat

**10:10 AM - 10:50 AM**

**MacroFor XIX: Cycles**

Location: Pommard

**Cyclical Fluctuations In The U.s. Real Gdp And National Income And Product Accounts Aggregates**

10:10 AM - 10:30 AM
Location: Pommard
Speaker: Baoline Chen

**Time-Series Evidence On The Influence Of The Choice Of Seasonal Adjustment Method On Forecasting Accuracy**

10:30 AM - 10:50 AM
Location: Pommard
Speaker: Robert Kunst

**10:10 AM - 11:10 AM**

**MacroFor XV: Policy**

Location: Volnay

**Online Monitoring Of Policy Optimality**

10:10 AM - 10:30 AM
Location: Volnay
Speaker: Bjarni Einarsson

**Evidence And Insights From The State Of Britain's Foresight-Based Scientific Advice In Policymaking: Are We Fully Prepared For The Next Emergency Crisis?**

10:30 AM - 10:50 AM
Location: Volnay
Speaker: Yuna Lee

**Populism And Covid-19 Syndemic. Checking A Forecast**

10:50 AM - 11:10 AM
Location: Volnay
Speaker: Eduardo Loría

**10:10 AM - 11:10 AM**

**SWEET - Electric Utility Forecasting**

Location: Santenay

**Probabilistic Forecasting Of Weather-Driven Faults On Electricity Distribution Networks**

10:10 AM - 10:30 AM
Location: Santenay
Speaker: Daniela Castro Camilo

**Ai-Based Hybrid Modeling Approach For Predicting Solar Energy Production, Unifying Cnn, Lstm, Transformer, Xgboost, And Chatgpt**

10:30 AM - 10:50 AM
Location: Santenay
Speaker: Hae Rim Kim

**Using Peak Load Forecasts For Demand Response Programs**

10:50 AM - 11:10 AM
Location: Santenay
Speaker: Tao Hong

**10:10 AM - 11:10 AM**

**SWEET IX: Methods**

Location: Chablis

**Enhancing Reliability In Prediction Intervals Using Point Forecasters: Cornish-Fisher Quantile Regression Averaging And Width-Adaptive Conformal Inference**

10:10 AM - 10:30 AM
Location: Chablis
Speaker: Carlos Sebastián

**Enhancing Natural Gas Demand Forecasting By Reconciling Incoherent Data Hierarchies**

10:30 AM - 10:50 AM
Location: Chablis
Speaker: Colin Quinn

**Modelling And Forecasting Supply Networks Using Functional Time Series And Mathematical Programming**

10:50 AM - 11:10 AM
Location: Chablis
Speaker: Nazgul Zakiyeva

**10:10 AM - 11:10 AM**

**Proba Forecasting I**

Location: Saint Romain

**Probabilistic Forecasts For Anomaly Detection**

10:10 AM - 10:30 AM
Location: Saint Romain
Speaker: Rob Hyndman

**Generalized Linear Pools For Combining Probabilistic Forecasts**

10:30 AM - 10:50 AM
Location: Saint Romain
Speaker: Xiaochun Meng

**Distribution-Free Uncertainty Quantification For Multivariate Functional Time Series, With An Application To The Italian Gas Market**

10:50 AM - 11:10 AM
Location: Saint Romain
Speaker: Matteo Fontana

**10:10 AM - 10:50 AM**

**Social Good I**

Location: Meursault

**Closer I Am To Fine: Using Pseudo-Earth Mover Divergence To Improve Policy-Relevant Probabilistic Forecasts Of Fatalities From Political Violence**

10:10 AM - 10:30 AM
Location: Meursault
Speaker: Michael Colaresi

**Investigating The Practical Utility Of Conflict Early Warning Models: A Decision-Maker Perspective On Conflict Forecasting**

10:30 AM - 10:50 AM
Location: Meursault
Speaker: Paul Flachenecker

**10:10 AM - 11:10 AM**

**TSA**

Location: Morey St Denis

**Exploiting Systemic Biases Of Equity Analysts With Pre-Trained Neural Forecast Models**

10:10 AM - 10:40 AM
Location: Morey St Denis
Speaker: Cristian Challu

**Forecasting With The Latest In Ml: Automl, Pretrained Models, And Beyond**

10:40 AM - 11:10 AM
Location: Morey St Denis
Speaker: Caner Turkmen

**10:10 AM - 11:10 AM**

**Demand IV**

Location: Givry Savigny

**Baseline As A Foundation For Demand Planning And Promotion Evaluation**

10:10 AM - 10:30 AM
Location: Givry Savigny
Speaker: Tilak Raj Singh

**The Value Of Coherent Forecasts For Decision Making**

10:30 AM - 10:50 AM
Location: Givry Savigny
Speaker: Benedikt Sonnleitner

**Controlling Forecast Bias In Demand Forecasting**

10:50 AM - 11:10 AM
Location: Givry Savigny
Speaker: Iman Vasheghani Farahani

**10:10 AM - 11:10 AM**

### Combination I
Location: Monthelie

**Beyond Accuracy: Navigating The Association Between Hierarchical Forecasting And Decision Making**
10:10 AM - 10:30 AM
Location: Monthelie
Speaker: Mahdi Abolghasemi

**Probabilistic Reconciliation Of Mixed-Type Hierarchical Time Series**
10:30 AM - 10:50 AM
Location: Monthelie
Speaker: Lorenzo Zambon

**Sub-Hierarchical Forecasting**
10:50 AM - 11:10 AM
Location: Monthelie
Speaker: Fotios Petropoulos

**10:10 AM - 11:10 AM**

### Using Machine Learning To Forecast Supply Chain Demand
Location: Amphi Romanée Conti
Speaker: Nicolas Vandeput

**11:10 AM - 11:40 AM**

### Coffee Break
Location: Hall des Grands Echezeaux

**11:40 AM - 1:00 PM**

### MacroFor XVIII: Inflation
Location: Musigny

**Inflation Expectations And Real-Time Inflation Models**
11:40 AM - 12:00 PM
Location: Musigny
Speaker: Nicolas Bonino-Gayoso

**Inflation Trends In Colombia: Detecting Breaks And Forecasting Inflation**
12:00 PM - 12:30 PM
Location: Musigny

**Forecasting Inflation With Supply Shocks**
12:30 PM - 1:00 PM
Location: Musigny
Speaker: Alessandro Barbarino

**11:40 AM - 1:00 PM**

### MacroFor X: Combination
Location: Pommard

**Forecast Combination And Interpretability Using Random Subspace**
11:40 AM - 12:00 PM
Location: Pommard
Speaker: Boris Kozyrev

**Random Factor Model Forecasts**
12:00 PM - 12:20 PM
Location: Pommard
Speaker: Rachida Ouysse

**International Inflation Vulnerability**
12:20 PM - 12:40 PM
Location: Pommard
Speaker: C. Vladimir Rodriguez Caballero

**11:40 AM - 1:00 PM**

### MacroFor XX: Disaggregates
Location: Volnay

**Evaluating Leading And Coincident Indicators Of Regional Business Cycles, A Closer Look Into The Spanish Scenario**
11:40 AM - 12:00 PM
Location: Volnay
Speaker: Aránzazu de Juan Fernández

**Time-Varying Impacts Of Monetary Policies On State-Level Housing Markets: Evidence From The Covid-19 Period**
12:00 PM - 12:20 PM
Location: Volnay
Speaker: MeiChi Huang

**Tracking Sectoral Economic Conditions**
12:20 PM - 12:40 PM
Location: Volnay
Speaker: Daan Opschoor

**Modeling And Forecasting Racial Disparities In The Us Labor Market**
12:40 PM - 1:00 PM
Location: Volnay
Speaker: Meil Ericsson

**11:40 AM - 1:00 PM**

**SWEET - GAM**

Location: Santenay

**Additive Covariance Matrix Models: Modelling Regional Electricity Net-Demand In Great Britain**

11:40 AM - 12:00 PM
Location: Santenay
Speaker: Matteo Fasiolo

**Adaptive Gams For Extreme Quantile Forecasting**

12:00 PM - 12:20 PM
Location: Santenay
Speaker: Yannig Goude

**Efficient mid-term forecasting of hourly electricity load using generalized additive models**

12:20 PM - 12:40 PM
Location: Santenay
Speaker: Monika Zimmermann

**Detrending Vs. Trend Modeling For Natural Gas Demand Forecasting**

12:40 PM - 1:00 PM
Location: Santenay
Speaker: Richard Povinelli

**11:40 AM - 1:00 PM**

**Health I**

Location: Chablis

**Enhancing Contraceptive Demand Forecasting: A Probabilistic Approach For Improved Family Planning Supply Chain Management**

11:40 AM - 12:00 PM
Location: Chablis
Speaker: Harsha Chamara

**Deep Learning Forecasting Model For Kidney Function Post-Transplant Exploiting Missing Values**

12:00 PM - 12:30 PM
Location: Chablis
Speaker: Zahra Sajjadifar

**Predictive Analytics In Public Health: Forecasting Malaria Incidence In Maharashtra**

12:30 PM - 1:00 PM
Location: Chablis
Speaker: Adithya Somaraj

**11:40 AM - 1:00 PM**

**Evaluation - M6 Competition**

Location: Mercurey

**Evaluating The Randomness Of The M6 Competition**

11:40 AM - 12:00 PM
Location: Mercurey
Speaker: Matt Schneider

**The Impact Of Engagement And Consistency In The M6 Forecasting Competition**

12:00 PM - 12:30 PM
Location: Mercurey
Speaker: Evangelos Spiliotis

**The Value Of Avoiding Overconfidence: Evidence From The M6 Competition**

12:30 PM - 1:00 PM
Location: Mercurey
Speaker: Spyros Makridakis

**11:40 AM - 1:00 PM**

**Proba Forecasting II**

Location: Saint Romain

**Probabilistic Forecast Reconciliation Targeting Quantiles Using Bilevel Optimisation**

11:40 AM - 12:00 PM
Location: Saint Romain
Speaker: Anastasios Panagiotelis

**Combining Probability Distribution Forecasts Within A Random Forest**

12:00 PM - 12:20 PM
Location: Saint Romain
Speaker: Siddharth Arora

**Distribution-Free Conformal Joint Prediction Regions For Neural Marked Temporal Point Processes**

12:20 PM - 12:40 PM
Location: Saint Romain
Speaker: Souhaib Ben Taieb

**Information-Theoretic Properties Of Score-Driven Models**

12:40 PM - 1:00 PM
Location: Saint Romain
Speaker: Ramon de Punder

**11:40 AM - 1:00 PM**

**ML II**

Location: Morey St Denis

**Counterfactual Predictions In Shared Markets: A Global Forecasting Approach With Deep Learning And Spillover Considerations**

11:40 AM - 12:00 PM
Location: Morey St Denis
Speaker: Klaus Ackermann

**Forecasting With Artificial Neural Networks For Sparse Data - An Empirical Evaluation**

12:00 PM - 12:20 PM
Location: Morey St Denis
Speaker: Sven F. Crone

**Univariate And Multivariate Probabilistic Forecasting Using Quasi-Randomized Neural Networks**

12:20 PM - 12:40 PM
Location: Morey St Denis
Speaker: T. Moudiki

**Probabilistic Forecasting Of Intermittent Time Series: A Tweedie Distribution Head For Neural Network Architectures**

12:40 PM - 1:00 PM
Location: Morey St Denis
Speaker: Nicolò Rubattu

**11:40 AM - 1:00 PM**

**VALUE**

Location: Nuits St Georges

**Model-Agnostic Bayesian Optimization For Computationally Tractable Value-Oriented Forecasting**

11:40 AM - 12:00 PM
Location: Nuits St Georges
Speaker: Hussain Kazmi

**Extending Privacy-Preserving Regression Trees To A Value-Oriented Forecasting Approach For Trading Der Resources**

12:00 PM - 12:20 PM
Location: Nuits St Georges
Speaker: Lukas Stippel

**Decision-Focused Forecast Combination**

12:20 PM - 12:40 PM
Location: Nuits St Georges
Speaker: Akylas Stratigakos

**Decision-Focused Forecasting In Real-Time Electricity Markets**

12:40 PM - 1:00 PM
Location: Nuits St Georges
Speaker: Jean-François Toubeau

**11:40 AM - 1:00 PM**

**Demand V**

Location: Givry Savigny

**Demand Forecasting In The Presence Of Supply Chain Disruptions**

11:40 AM - 12:00 PM
Location: Givry Savigny
Speaker: Ritika Arora

**Inventory Control With Fifo And Lifo Picking Behavior: The Roles Of Sustainability Messages And Price Discounts**

12:00 PM - 12:20 PM
Location: Givry Savigny
Speaker: Anna-Lena Sachs

**Intermittent Or Not? How To Tell The Difference**

12:20 PM - 12:40 PM
Location: Givry Savigny
Speaker: Anna Sroginis

**Combining Probabilistic Forecasts Of Intermittent Demand**

12:40 PM - 1:00 PM
Location: Givry Savigny
Speaker: Yanfei Kang

**11:40 AM - 1:00 PM**

### Combination II
Location: Monthelie

**Further Developments In Regression-Based Cross-Temporal Forecast Reconciliation**
11:40 AM - 12:00 PM
Location: Monthelie
Speaker: Daniele Girolimetto

**Dynamic Forecast Reconciliation At Scale**
12:00 PM - 12:20 PM
Location: Monthelie
Speaker: Ross Hollyman

**Feature Based Graph Pruning For Improved Forecast Reconciliation**
12:20 PM - 12:40 PM
Location: Monthelie
Speaker: Mitchell O'Hara-Wild

**Optimal Forecast Reconciliation With Time Series Selection**
12:40 PM - 1:00 PM
Location: Monthelie
Speaker: Xiaoqian Wang

**11:40 AM - 1:00 PM**

### The Probabilistic Shift: Proving Added-Value, Overcoming Resistance, Igniting Will
Location: Amphi Romanée Conti
Speaker: Johann Robette

**1:00 PM - 2:00 PM**

### Lunch
Location: Hall des Grands Echezeaux

**2:00 PM - 3:00 PM**

### MacroFor VII: ML
Location: Musigny

**Nowcasting Inflation Expectations With News.**
2:00 PM - 2:20 PM
Location: Musigny
Speaker: Thomas Chuffart

**Forecasting Inflation: A Comparative Study Of Temporal Fusion Transformers And Traditional Machine Learning Models**
2:20 PM - 2:40 PM
Location: Musigny
Speaker: Ayesha Patnaik

**Econometric Forecasting Using Ubiquitous News Text: Text-Enhanced Factor Model**
2:40 PM - 3:00 PM
Location: Musigny
Speaker: Beomseok Seo

**2:00 PM - 3:20 PM**

### Exponential Smoothing I
Location: Pommard

**Maximum Entropy Bootstrap Structure Determination And Parameters' Estimation For Exponential Smoothing Models**
2:00 PM - 2:20 PM
Location: Pommard
Speaker: Livio Fenga

**Fast Gibbs Sampling For The Local And Global Trend Bayesian Exponential Smoothing Model**
2:20 PM - 2:40 PM
Location: Pommard
Speaker: Xueying Long

**Forecast Congruence, Accuracy, And Shrinkage Estimators For Exponential Smoothing**
2:40 PM - 3:00 PM
Location: Pommard
Speaker: Kandrika Pritularga

**A Sequential Monte Carlo Approach To Adaptive Exponential Smoothing**
3:00 PM - 3:20 PM
Location: Pommard
Speaker: Alisa Yusupova

**2:00 PM - 3:20 PM**

### Tourism and hospitality I

Location: Volnay

**Can Quality Of Marketer-Generated Videos Enhance Tourism Demand Prediction? A Multimodal Deep Learning Framework**

2:00 PM - 2:20 PM
Location: Volnay
Speaker: Li Xin

**Measuring And Tracing The Tail Risk Of Tourism Economy Growth With Mixed-Frequency Model**

2:20 PM - 2:40 PM
Location: Volnay
Speaker: Han Liu

**Forecasting Seasonal Time Series Using Random Forests**

2:40 PM - 3:20 PM
Location: Volnay
Speaker: Karsten Reichold

**2:00 PM - 3:20 PM**

### Transportation I

Location: Santenay

**Passenger Flow Prediction In Urban Public Transit Systems For Effective Operations Management**

2:00 PM - 2:20 PM
Location: Santenay
Speaker: Sushil Punia

**Forecasting Using Social Media Data: Quant-Qual Model Of Container Throughput Forecasting**

2:20 PM - 2:50 PM
Location: Santenay
Speaker: Sonali Shankar

**Data Driven Approaches For Predicting Air Cargo Turnaround Times**

2:50 PM - 3:20 PM
Location: Santenay
Speaker: Sarah Van Der Auweraer

**2:00 PM - 3:20 PM**

### Judgement I

Location: Chablis

**Algorithm Aversion In Time Series Forecasting: Effects Of Outcome Feedback And Guidance**

2:00 PM - 2:20 PM
Location: Chablis
Speaker: Nigel Harvey

**Title Consensus Forecasting With Large Language Models**

2:20 PM - 2:40 PM
Location: Chablis
Speaker: Oliver Schaer

**Enhancing Accuracy In Business Forecasting With Behavioural And Decision Science**

2:40 PM - 3:00 PM
Location: Chablis
Speaker: Francesca Tamma

**A Triumph Of Experience Over Hope? An Experiment To Test A New Theory Of Forecast Revision In Groups.**

3:00 PM - 3:20 PM
Location: Chablis
Speaker: Fergus Bolger

**2:00 PM - 2:40 PM**

### Demography I

Location: Mercurey

**Forecasting Demand For New Contraceptives In Low Income Countries**

2:00 PM - 2:20 PM
Location: Mercurey
Speaker: Fred Church

**Life Expectancy Recovery By Sex And Age Groups After Selected Catastrophic Events**

2:20 PM - 2:40 PM
Location: Mercurey

**2:00 PM - 3:00 PM**

### Econometrics VI

Location: Saint Romain

**Moving Aggregate Modified Autoregressive Copula-Based Time Series Models (Magmar-Copulas)**
2:00 PM - 2:20 PM
Location: Saint Romain
Speaker: Sven Pappert

**Analyzing 167 Years Of Technological Convergence In Oecd Total Actor Productivity: A Semiparametric Heterogeneous Panel Model Approach**
2:20 PM - 2:40 PM
Location: Saint Romain
Speaker: Param Silvapulle

**MOMENTUM IS STILL THERE CONDITIONAL ON VOLATILITY-AMPLIFIED PESSIMISM**
2:40 PM - 3:00 PM
Location: Saint Romain
Speaker: Jack Strauss

**2:00 PM - 3:20 PM**

### ML III

Location: Morey St Denis

**Forecasting With Random Arima: A Machine Learning Perspective**
2:00 PM - 2:20 PM
Location: Morey St Denis

**Foundational Models For Time Series, A Comprehensive Evaluation.**
2:20 PM - 2:30 PM
Location: Morey St Denis
Speaker: Max Mergenthaler Canseco

**Stylised Facts Of Cryptocurrency Markets**
2:30 PM - 3:00 PM
Location: Morey St Denis
Speaker: Nursultan Abdullaev

**Intervention Aware Forecasting For Process Control With Sparse Data**
3:00 PM - 3:20 PM
Location: Morey St Denis
Speaker: Sumanta Mukherjee

**2:00 PM - 3:20 PM**

### MIGR

Location: Nuits St Georges

**Transforming Support To Displaced Populations: Predicting Movement Patterns Through Sequential Modelling**
2:00 PM - 2:30 PM
Location: Nuits St Georges
Speaker: William Low

**Climate Induced Migration In The Western Hemisphere – Forecasting Encounters At The Darien Gap And Us Southern Border**
2:30 PM - 2:50 PM
Location: Nuits St Georges
Speaker: Logan Stundal

**Optimizing an integrative forecasting approach to forecast unauthorized immigration**
2:50 PM - 3:20 PM
Location: Nuits St Georges
Speakers: Douglas Baals, Justin Schon

**2:00 PM - 3:20 PM**

### Demand VI

Location: Givry Savigny

**Mecovma-Framework: Implementing Machine Learning Under Macroeconomic Volatility For Marketing Predictions**
2:00 PM - 2:20 PM
Location: Givry Savigny
Speaker: Manuel Johannes Muth

**The Dna Of 100% Customer Service**
2:20 PM - 2:40 PM
Location: Givry Savigny
Speaker: Klaus Spicher

**Causal Forecasting For Pricing**
2:40 PM - 3:00 PM
Location: Givry Savigny
Speaker: Johannes Stephan

**How To Publish In Foresight**
3:00 PM - 3:20 PM
Location: Givry Savigny
Speaker: Michael Gilliland

**2:00 PM - 3:20 PM**

**Combination III**
Location: Monthelie

**Fuzzy Hierarchical Forecasting**
2:00 PM - 2:20 PM
Location: Monthelie
Speaker: Olivier Sprangers

**Augmenting Hierarchical Time Series Through Clustering: Is There An Optimal Way For Forecasting?**
2:20 PM - 2:40 PM
Location: Monthelie
Speaker: Bohan Zhang

**A combination perspective of temporal hierarchy forecasting methods: what are the properties of such forecasts?**
2:40 PM - 3:00 PM
Location: Monthelie
Speaker: Nikolaos Kourentzes

**Hierarchical Forecasting: The Role Of Information**
3:00 PM - 3:20 PM
Location: Monthelie
Speaker: Farshid Vahid-Araghi

**3:30 PM - 4:30 PM**

**Measuring And Predicting Cyclical Turning Points, Gaps, And Drawdowns**
Location: Amphi Romanée Conti

**4:30 PM - 5:30 PM**

**Closing Ceremony**
Location: Amphi Romanée Conti
Speaker: George Athanasopoulos