Event Agenda

ISF 2025: Beijing, China | June 29-July 2

Saturday, June 28, 2025

9:00 AM - 4:00 PM　　　　**Forecasting Summer School Day 1**
Location: Room 219, South Building, AMSS, CAS

10:00 AM - 4:00 PM　　　　**Board Meeting**
Location: Meeting Room 6

Sunday, June 29, 2025

9:00 AM - 4:00 PM　　　　**Forecasting Summer School Day 2**
Location: Room 219, South Building, AMSS, CAS

9:00 AM - 3:30 PM　　　　**Local Workshop: The Sixth Frontier Forum on Forecasting Science**
Location: Meeting Room 7

9:00 AM - 12:00 PM　　　　**Forecasting with Temporal Hierarchies**
Location: Meeting Room 4
Speaker: Nikolaos Kourentzes

9:00 AM - 12:00 PM　　　　**Large Time Series Models: Where We Are and Where We are Going**
Location: Meeting Room 8
Speakers: Haixu Wu, Liu Yong, Shiyu Wang

10:00 AM - 5:00 PM　　　　**THS Hackathon**
Location: Meeting Room 1

10:00 AM - 4:00 PM　　　　**Board Meeting**
Location: Meeting Room 6

12:00 PM - 1:00 PM　　　　**Lunch**
Location: Meeting Room 12

1:00 PM - 4:00 PM　　　　**Exploratory Time Series Analysis**
Location: Meeting Room 4
Speaker: Mitchell O'Hara-Wild

1:00 PM - 4:00 PM　　　　**Deep Learning & Foundation Models for Forecasting**
Location: Meeting Room 8
Speakers: Tim Januschowski, Kashif Rasul

4:30 PM - 5:30 PM　　　　**IJF Editors' Meeting**
Location: Meeting Room 4

5:30 PM - 7:30 PM　　　　**Welcome Reception**
Location: Juxian Ballroom

Monday, June 30, 2025

8:30 AM - 8:45 AM　　　　**Welcome Session**
Location: Juying Ballroom

8:45 AM - 9:45 AM　　　　**Let's Learn to Share – Better Forecasts through Data Sharing**
Location: Juying Ballroom
Speaker: Pierre Pinson

9:50 AM - 10:50 AM　　　　**Forecasting Advances and Lessons Learned in Google Infrastructure Planning**
Location: Juying Ballroom
Speaker: Chris Fry

9:50 AM - 10:50 AM　　　　**Bayesian Forecasting**
Location: Meeting Room 1

> **Group shrinkage for spatial autoregressive models with convex combinations of spatial weights matrices: an efficient Bayesian approach**
> 9:50 AM - 10:10 AM
> Location: Meeting Room 1
> Speaker: Xiaoyi Han
>
> **Hierarchical Count Echo State Network Models with Application to Graduate Student Enrollments**
> 10:10 AM - 10:30 AM
> Location: Meeting Room 1
> Speaker: Qi Wang
>
> **An Infinite Hidden Markov Model with GARCH for Short-Term Interest Rates**
> 10:30 AM - 10:50 AM
> Location: Meeting Room 1
> Speaker: Qiao Yang

9:50 AM - 10:50 AM　　　　**Advanced Data-Driven Intelligent Predictive Modelling in Engineering and Medicine**
Location: Meeting Room 2

> **Fault diagnosis of rotating machinery based on transfer learning and graph attention networks incorporating Kolmogorov-Arnold Networks**
> 9:50 AM - 10:10 AM
> Location: Meeting Room 2
> Speaker: Chen Yuan
>
> **Predicting Residual Fault Times in Reliability Growth Management under Limited Failure Data Set**
> 10:10 AM - 10:30 AM
> Location: Meeting Room 2
> Speaker: Wenjie Dong
>
> **Interpretable Tree-based Cascade Ensemble Model for Breast Cancer Grading Prediction**
> 10:30 AM - 10:50 AM
> Location: Meeting Room 2
> Speaker: Huanze Zeng

9:50 AM - 10:50 AM　　　　**Electricity Demand and Load Forecasting**
Location: Meeting Room 3

> **Future Electricity Demand of Data Centers in South Korea: Based on the Basic Plan for Electricity Supply and Demand**
> 9:50 AM - 10:10 AM
> Location: Meeting Room 3
> Speaker: Cha-Ri Park
>
> **Long-Term Total Load Forecasting using a Functional Regression Model**
> 10:10 AM - 10:30 AM
> Location: Meeting Room 3
> Speaker: Haklim Shin
>
> **Stochastic Modelling of Electricity Demand on Multiple Time Scales**
> 10:30 AM - 10:50 AM
> Location: Meeting Room 3
> Speaker: Zining Yuan

9:50 AM - 10:50 AM　　　　**Demand Forecasting I**
Location: Meeting Room 4

> **Fast Probabilistic Forecasting of Large Hierarchies**
> 9:50 AM - 10:10 AM
> Location: Meeting Room 4
> Speaker: Lorenzo Zambon
>
> **Devaraj-Fitzgerald Intermittent Demand Forecast Method: An adaptive, statistical approach to accurate intermittent demand forecasting**
> 10:10 AM - 10:30 AM
> Location: Meeting Room 4
> Speaker: Renold Raj Devaraj
>
> **Evaluating and boosting the reliability of global neural forecasting models**
> 10:30 AM - 10:50 AM
> Location: Meeting Room 4
> Speaker: Jente Van Belle

9:50 AM - 10:50 AM

Financial Forecasting: ML I
Location: Meeting Room 5

Forecasting company cash flow in the logistics industry utilizing machine learning techniques
9:50 AM - 10:10 AM
Location: Meeting Room 5
Speaker: Alice Wolfe

Machine learning in foreign exchange
10:10 AM - 10:30 AM
Location: Meeting Room 5
Speaker: Bo Yuan

Optimal Pricing during Sales-Events in the Online Fashion Industry
10:30 AM - 10:50 AM
Location: Meeting Room 5
Speaker: Tim Januschowski

9:50 AM - 10:50 AM

Specialized Forecasting Applications and Energy-Related Strategies
Location: Meeting Room 6

A Dynamic Knowledge-Enhanced Data-Driven Model For Marine Oil Spill Trajectory Forecasting
9:50 AM - 10:10 AM
Location: Meeting Room 6
Speaker: Liu Wenzhi

Shaping Honesty: Strategies for Truthful Reporting in B2B Electricity Saving Platsforms
10:10 AM - 10:30 AM
Location: Meeting Room 6
Speaker: Yang Seongwon

A CoT-Empowered LLM for Crude Oil Return Prediction: Evidence from China
10:30 AM - 10:50 AM
Location: Meeting Room 6
Speaker: Hanfeng Zhou

9:50 AM - 10:50 AM

Multi-Modal Forecasting
Location: Meeting Room 7

Chronological Valuation Framework for Artwork Property Rights
9:50 AM - 10:10 AM
Location: Meeting Room 7
Speaker: Yuan ni

Evolution and response of flood disaster network public opinion based on an event logic graph: A case study of rainstorms in Henan, China
10:10 AM - 10:30 AM
Location: Meeting Room 7
Speaker: Li Cui

Research on Pricing Models of Data Trading Platforms Considering Business Model Differences: A Two-Stage Dynamic Game Modeling Approach
10:30 AM - 10:50 AM
Location: Meeting Room 7
Speaker: Yan Zhao

9:50 AM - 10:50 AM

Statistical Models in Practice
Location: Meeting Room 8

Conformal-Prediction-based Probabilistic Forecasting for Time Series: Performance Evaluation of Novel Models Against Bootstrapping and DeepAR
9:50 AM - 10:10 AM
Location: Meeting Room 8
Speaker: Pedro Leal

Non-Stationary Capacity Forecasting for Cloud Storage Resource Pools Based on Probability Characteristic Modeling of Stochastic Jumps
10:10 AM - 10:30 AM
Location: Meeting Room 8
Speaker: Wang Shi

Prediction in a Double-Nested Error Components Panel Data Model
10:30 AM - 10:50 AM
Location: Meeting Room 8
Speaker: Alain Pirotte

9:50 AM - 10:50 AM **Demography/Mortality Forecasting**
Location: Meeting Room 9

> **Forecasting the age structure of the scientific workforce in Australia**
> 9:50 AM - 10:10 AM
> Location: Meeting Room 9
> Speaker: Rob Hyndman
>
> **Mortality Forecasts to Verify Recovery in the Life Insured Mexican Population**
> 10:10 AM - 10:30 AM
> Location: Meeting Room 9
> Speaker: Kristian Frich
>
> **Using Google Trends Data to Forecast Homicide Mortality: The Case of Mexico**
> 10:30 AM - 10:50 AM
> Location: Meeting Room 9
> Speaker: Eliud Silva

9:50 AM - 10:50 AM **Quantile Regression Models for Time Series Forecasting**
Location: Meeting Room 10

> **Bayesian quantile inference and order shrinkage for hysteretic quantile autoregressive models**
> 9:50 AM - 10:10 AM
> Location: Meeting Room 10
> Speaker: Kai Yang
>
> **Quantile regression for count time series forecasting**
> 10:10 AM - 10:30 AM
> Location: Meeting Room 10
> Speaker: Sheng Danshu
>
> **Bayesian Statistical Inference for Spatial Panel Varying-Coefficient Quantile Regression Model**
> 10:30 AM - 10:50 AM
> Location: Meeting Room 10
> Speaker: Zhuoxi Yu

9:50 AM - 10:50 AM **Innovations in Forecasting: High Dimensional and High Frequency Approaches**
Location: Meeting Room 11

> **Sparse Heterogeneous Auto-Regressive Model for Volatility Forecasting**
> 9:50 AM - 10:10 AM
> Location: Meeting Room 11
> Speaker: Mingmian Cheng
>
> **Heterogeneous Predictability on Mutual Fund Alphas: A Sparse Clustering GMM Approach**
> 10:10 AM - 10:30 AM
> Location: Meeting Room 11
> Speaker: Jiangshan Yang
>
> **Multi-Horizon Test for Market Efficiency**
> 10:30 AM - 10:50 AM
> Location: Meeting Room 11
> Speaker: Xiye Yang

10:50 AM - 11:10 AM **Coffee Break**
Location: Meeting Room 12

11:10 AM - 12:10 PM **Uncovering Causal Interactions and Network Dependencies in Temporal Event Streams**
Location: Juying Ballroom
Speaker: Chunming Zhang

11:10 AM - 12:30 PM **MacroFor: Theory**
Location: Meeting Room 1

> **The Sign vs. Magnitude Nexus in Assessing Predictability**
> 11:10 AM - 11:30 AM
> Location: Meeting Room 1
> Speaker: Constantin Burgi
>
> **Partial Time-Varying Regression Modelling under General Heterogeneity**
> 11:30 AM - 11:50 AM
> Location: Meeting Room 1
> Speaker: Yufei Li
>
> **Mixed Membership Estimation in Partial Correlation Network**
> 11:50 AM - 12:10 PM
> Location: Meeting Room 1
> Speaker: Siao Xu
>
> **On the Estimation of Forecaster Loss Functions Using Density Forecasts**
> 12:10 PM - 12:30 PM
> Location: Meeting Room 1
> Speaker: Wuwei Wang

11:10 AM - 12:30 PM **THS Tourism Forecasting Competition I/Tourism Forecasting**
Location: Meeting Room 2

> ### Testing Purchasing Power Parity using a general non-linear model
> 11:10 AM - 11:30 AM
> Location: Meeting Room 2
> Speaker: Bo Guan
>
> ### Selection of Tourism Demand Analysis Following a Prolonged Economic Crisis
> 11:30 AM - 11:50 AM
> Location: Meeting Room 2
> Speaker: Saeed Heravi
>
> ### RISE: Recovery-Informed Strategy Enhancement in Post-COVID-19 Chinese Outbound Tourism Forecasting
> 11:50 AM - 12:10 PM
> Location: Meeting Room 2
> Speaker: Taozhu Ruan
>
> ### Recovery of the Chinese Outbound Travel Market from the Pandemic
> 12:10 PM - 12:30 PM
> Location: Meeting Room 2
> Speaker: Hanyuan Zhang

11:10 AM - 12:30 PM **Electricity Price and Arbitrage Forecasting**
Location: Meeting Room 3

> ### Value-added Analysis of Electricity Price Forecasts
> 11:10 AM - 11:30 AM
> Location: Meeting Room 3
> Speaker: Tao Hong
>
> ### Statistical and Economic Evaluation of Forecasts in Electricity Markets: beyond RMSE and MAE
> 11:30 AM - 11:50 AM
> Location: Meeting Room 3
> Speaker: Katarzyna Maciejowska
>
> ### Almost Exact Matching for Interpretable Day-ahead Electricity Price forecasting
> 11:50 AM - 12:10 PM
> Location: Meeting Room 3
> Speaker: Fuyang Jiang
>
> ### M-SALRL: A Novel Enhanced Residual Learning Approach For Crude Oil Prices Forecasting With Mixed-Frequency Structure
> 12:10 PM - 12:30 PM
> Location: Meeting Room 3
> Speaker: Jian Wu

11:10 AM - 12:30 PM **Demand Forecasting II**
Location: Meeting Room 4

> ### Accounting for the Risk of Model Misspecification in Model Selection
> 11:10 AM - 11:30 AM
> Location: Meeting Room 4
> Speaker: Nikolaos Kourentzes
>
> ### Identifying Preference from Response Times and a Reference Choice
> 11:30 AM - 11:50 AM
> Location: Meeting Room 4
> Speaker: O-Chia Chuang
>
> ### Scaling AI Demand Forecasting solution to Enterprise-graded: Reduce the Operational Costs with proper technical designs - A lesson from Unilever.
> 11:50 AM - 12:10 PM
> Location: Meeting Room 4
> Speaker: Duc Lai
>
> ### Forecasting Automobile Demand: Spatiotemporal and Hierarchical Modeling, Life Cycle Dynamics, and User-generated Online Information
> 12:10 PM - 12:30 PM
> Location: Meeting Room 4
> Speaker: Tom Nahrendorf

11:10 AM - 12:30 PM   **ML Forecasting in Practice**
Location: Meeting Room 5

> **Demand Forecasting for New Items**
>
> 11:10 AM - 11:30 AM
> Location: Meeting Room 5
> Speaker: Ruben Crevits
>
> **RASOR: A Retrieval-Augmented Semiotic Recursion Framework for Adaptive Time-Series Forecasting**
>
> 11:30 AM - 11:50 AM
> Location: Meeting Room 5
> Speaker: Ryan Fattini
>
> **Optimal Starting Point for Time Series Forecasting**
>
> 11:50 AM - 12:10 PM
> Location: Meeting Room 5
> Speaker: Yiming Zhong
>
> **Do Global Forecasting Models Require Frequent Retraining?**
>
> 12:10 PM - 12:30 PM
> Location: Meeting Room 5
> Speaker: Marco Zanotti

11:10 AM - 12:30 PM   **Financial Forecasting: Econometrics**
Location: Meeting Room 6

> **Exploring the Advantages and Applications of Large Language Models in Long-Term Stock Price Trend Prediction**
>
> 11:10 AM - 11:40 AM
> Location: Meeting Room 6
> Speaker: Thithuy Bui
>
> **Research on the Effectiveness of ESG Screening Strategies in China's A-share Market—From the Perspective of Industry Heterogeneity**
>
> 11:40 AM - 12:10 PM
> Location: Meeting Room 6
> Speaker: Zheng Sinian
>
> **The Impact of Environmental, Social and Governance (ESG) Scores on Financial Performance: Evidence from Malaysia**
>
> 12:10 PM - 12:30 PM
> Location: Meeting Room 6
> Speaker: Chee Pung Ng

11:10 AM - 12:30 PM   **Forecasting and Capacity-Planning Research at Google**
Location: Meeting Room 7

> **Undercoverage of Conformal, Normal Prediction Intervals**
>
> 11:10 AM - 11:30 AM
> Location: Meeting Room 7
> Speaker: Casey Lichtendahl
>
> **Multivariate Neural Network for Joint Distribution Forecasting**
>
> 11:30 AM - 11:50 AM
> Location: Meeting Room 7
> Speaker: Pablo Montero Manso
>
> **Quadratic Activation for Quantile Forecasts**
>
> 11:50 AM - 12:10 PM
> Location: Meeting Room 7
> Speaker: Weijie Shen
>
> **Forecasting under structural constraints to best support decision optimizations**
>
> 12:10 PM - 12:30 PM
> Location: Meeting Room 7
> Speaker: Lijuan Xu

11:10 AM - 12:30 PM **Hierarchical Forecasting I**
Location: Meeting Room 8

> ### Value-oriented Forecast Reconciliation for Renewables in Electricity Markets
> 11:10 AM - 11:30 AM
> Location: Meeting Room 8
> Speaker: Honglin Wen
>
> ### Coherent Density Forecasts for Tourism Demand with Automated Immutability Constraints
> 11:30 AM - 11:50 AM
> Location: Meeting Room 8
> Speaker: Quan Wen
>
> ### Immutable Forecasts for Hierarchical Time Series: An Approach through Trace Minimisation
> 11:50 AM - 12:10 PM
> Location: Meeting Room 8
> Speaker: Shanika Wickramasuriya
>
> ### Dynamic Characteristics Analysis and Precision Enhancement in CPI Hierarchical Forecasting for China
> 12:10 PM - 12:30 PM
> Location: Meeting Room 8
> Speaker: Han Jin

11:10 AM - 12:30 PM **ML and DL in Forecasting Frameworks I**
Location: Meeting Room 9

> ### Data-driven Models for Energy Forecasting, without the Data
> 11:10 AM - 11:30 AM
> Location: Meeting Room 9
> Speaker: Hussain Kazmi
>
> ### Composite Sentiment Index based Crude Oil Prediction: a Large Language Model approach
> 11:30 AM - 11:50 AM
> Location: Meeting Room 9
> Speaker: Yishuai Li
>
> ### The Universality and Predictability of Technology Adoption
> 11:50 AM - 12:10 PM
> Location: Meeting Room 9
> Speaker: Benjamin Wagenvoort
>
> ### Joint First-Order Learning of Smoothing and Model Parameters in Hybrid GAM-FNN Forecasting
> 12:10 PM - 12:30 PM
> Location: Meeting Room 9
> Speaker: Monika Zimmermann

11:10 AM - 12:30 PM **Renewable Energy Generation and Power System State Forecasting**
Location: Meeting Room 10

> ### Spatiotemporal Solar Forecasting Using a Single Sky Imager and Satellite Data
> 11:10 AM - 11:40 AM
> Location: Meeting Room 10
> Speaker: Amar Meddahi
>
> ### Adaptive Probabilistic Forecasting for Wind Energy Based on Generalised Logit Transformation and Bayesian Method
> 11:40 AM - 12:10 PM
> Location: Meeting Room 10
> Speaker: Tao Shen
>
> ### Long-term Forecasting Model for the State of a Zonal Electric Power System.
> 12:10 PM - 12:30 PM
> Location: Meeting Room 10
> Speaker: Eugene Talygin

11:10 AM - 12:30 PM   **Credit Risk Forecasting**
Location: Meeting Room 11

> ### A Novel Concept Bottleneck Generation Model for Explainable Financial Risk Prediction
> 11:10 AM - 11:30 AM
> Location: Meeting Room 11
> Speaker: Zhao Wang
>
> ### Taking the Hints from Auditors: Detecting the Hidden Corporate Frauds Using Expert Knowledge-based Label Noise Filtering Algorithm
> 11:30 AM - 11:50 AM
> Location: Meeting Room 11
> Speaker: Xiao Yao
>
> ### Leveraging Sequential In-Loan Behaviors in Credit Scoring: A Multi-Teacher Distillation Framework with Progressive Knowledge Fusion
> 11:50 AM - 12:10 PM
> Location: Meeting Room 11
> Speaker: Zhou Fanyin
>
> ### Uncovering Financial Distress with Textual Risk Disclosures in Annual Reports: Insights from Large Language Models
> 12:10 PM - 12:30 PM
> Location: Meeting Room 11
> Speaker: Xiaoqian Zhu

12:30 PM - 1:30 PM   **Lunch**
Location: Meeting Room 12

1:30 PM - 2:30 PM   **Frontiers of Foundation Models for Time Series**
Location: Juying Ballroom
Speaker: Yan Liu

2:40 PM - 3:40 PM   **LLM and Foundation Models for Time Series Forecasting**
Location: Juying Ballroom
Speaker: Qingsong Wen

2:40 PM - 3:40 PM   **Big Data I**
Location: Meeting Room 1

> ### Communication-Efficient L0 Penalized Least Square
> 2:40 PM - 3:00 PM
> Location: Meeting Room 1
> Speaker: Chenqi Gong
>
> ### Context is Key: A Benchmark for Forecasting with Essential Textual Information
> 3:00 PM - 3:20 PM
> Location: Meeting Room 1
> Speaker: Arjun Ashok
>
> ### A Novel Self-scaled Approximate I0 Regularization Robust Model for Outlier Detection
> 3:20 PM - 3:40 PM
> Location: Meeting Room 1
> Speaker: Song Pengyang

2:40 PM - 3:40 PM   **Interval Data Modeling and Forecasting**
Location: Meeting Room 2

> ### Optimal Parameter-Transfer Learning for Interval-valued Data
> 2:40 PM - 3:00 PM
> Location: Meeting Room 2
> Speaker: Haowen Bao
>
> ### An Interval-based Transformer Approach for Carbon Future Prices Forecasting
> 3:00 PM - 3:20 PM
> Location: Meeting Room 2
> Speaker: Chuanmiao Yan
>
> ### Forecasting Lowest VaR of Bitcoin: An Interval-valued Data Model with Multiple Influencing Pridictors
> 3:20 PM - 3:40 PM
> Location: Meeting Room 2
> Speaker: Dingxuan Zhang

2:40 PM - 3:40 PM
    Electricity Market Price and Cost Forecasting
Location: Meeting Room 3

> **Leveraging Asynchronous Cross-border Market Data for Improved Day-Ahead Electricity Price Forecasting in European Markets**
> 2:40 PM - 3:00 PM
> Location: Meeting Room 3
> Speaker: Maria Margarida Mascarenhas
>
> **Forecasting Considering Dependencies Between Wind Power Generation and Electricity Prices in Great Britain**
> 3:00 PM - 3:20 PM
> Location: Meeting Room 3
> Speaker: Klimis Stylpnopoulos
>
> **OrderFusion: Encoding Orderbook for Probabilistic Intraday Price Prediction**
> 3:20 PM - 3:40 PM
> Location: Meeting Room 3
> Speaker: Runyao Yu

2:40 PM - 3:40 PM
    Financial Forecasting: ML II
Location: Meeting Room 4

> **Can Theories Improve Machines?**
> 2:40 PM - 3:00 PM
> Location: Meeting Room 4
> Speaker: Yi Cao
>
> **A Machine Learning Approach to Detect Accounting Frauds**
> 3:00 PM - 3:20 PM
> Location: Meeting Room 4
> Speaker: Pietro Perotti
>
> **Generalized Mean Absolute Directional Loss for Machine Learning Models in Algorithmic Investment Strategies**
> 3:20 PM - 3:40 PM
> Location: Meeting Room 4
> Speaker: Paweł Sakowski

2:40 PM - 3:40 PM
    Financial Forecasting: Risk I
Location: Meeting Room 5

> **Using Self-assessment Data in Automobile Insurance Risk Assessment with Dynamic Modelling**
> 2:40 PM - 3:10 PM
> Location: Meeting Room 5
> Speaker: Xindi Fang
>
> **Quantile-based Modeling of Scale Dynamics in Financial Returns for Value-at-Risk and Expected Shortfall Forecasting**
> 3:10 PM - 3:40 PM
> Location: Meeting Room 5
> Speaker: Xiaochun Liu

2:40 PM - 3:40 PM
    Frontiers in Financial Forecasting
Location: Meeting Room 6

> **LLMs for Financial Time Series Forecasting**
> 2:40 PM - 3:00 PM
> Location: Meeting Room 6
> Speaker: Stanisław Łaniewski
>
> **Canary in the Coal Mine: Does Abnormal Communication Signal Stock Price Crash Risk?**
> 3:00 PM - 3:20 PM
> Location: Meeting Room 6
> Speaker: Zhichong Lyu
>
> **Forecasting VIX Futures Returns: Price Persistence or Random Walk?**
> 3:20 PM - 3:40 PM
> Location: Meeting Room 6
> Speaker: Yaojie Zhang

2:40 PM - 3:40 PM   **Tourism Forecasting for Specific Industry Segments**
Location: Meeting Room 7

> ### Air Traffic Demand Forecast Reconciliation for Brazil: A Comparison of Traditional and Optimal Reconciliation Techniques for Domestic and International Flight Connections
> 2:40 PM - 3:00 PM
> Location: Meeting Room 7
> Speaker: Ulrich Gunter
>
> ### Hotel Demand Forecasting Combining Historic and Advanced Booking Data
> 3:00 PM - 3:20 PM
> Location: Meeting Room 7
> Speaker: Clara Cordeiro
>
> ### Forecasting Airbnb occupancy for French Polynesia
> 3:20 PM - 3:40 PM
> Location: Meeting Room 7
> Speaker: Bozana Zekan

2:40 PM - 3:40 PM   **Government Forecasting**
Location: Meeting Room 8

> ### Non Bank Financial Operations in Emerging Markets and Consequences for the Financial System
> 2:40 PM - 3:00 PM
> Location: Meeting Room 8
> Speaker: Vakhtang Charaia
>
> ### LLM-Based Knowledge Graph Construction and Application for Government Investment Promotion
> 3:00 PM - 3:20 PM
> Location: Meeting Room 8
> Speaker: Chen Han
>
> ### Optimism Bias in Technology Foresight: A Stage-Wise Decomposition and Experimental Investigation of Delphi Applications.
> 3:20 PM - 3:40 PM
> Location: Meeting Room 8
> Speaker: Xinyu Jiang

2:40 PM - 3:40 PM   **Data Mining for Forecasting**
Location: Meeting Room 9

> ### Decoding Market Signals with Self-adaptive Temporal Modeling in Multi-period Decision-making
> 2:40 PM - 3:00 PM
> Location: Meeting Room 9
> Speaker: Zhuomin LIANG
>
> ### Calendar-based Exploratory Time Series Analysis
> 3:00 PM - 3:20 PM
> Location: Meeting Room 9
> Speaker: Mitchell O'hara-Wild
>
> ### Gold Price Forecasting based on CEEMDAN-Conditional Autoencoder Method
> 3:20 PM - 3:40 PM
> Location: Meeting Room 9
> Speaker: Yan Yu

2:40 PM - 3:40 PM   **Explainable Forecasting in Healthcare**
Location: Meeting Room 10

> ### Mortality Modelling Using Linked Death Registration and Census Data
> 2:40 PM - 3:00 PM
> Location: Meeting Room 10
> Speaker: Han Li
>
> ### Metabolomic Machine Learning Predictor for Diagnosis and Prognosis of Gastric Cancer
> 3:00 PM - 3:20 PM
> Location: Meeting Room 10
> Speaker: Yizi Zhao
>
> ### Myopia and High Myopia Trends in Chinese Children and Adolescents Over 25 Years: A Nationwide Study with Projections to 2050
> 3:20 PM - 3:40 PM
> Location: Meeting Room 10
> Speaker: Zhe Pan

2:40 PM - 3:40 PM

MacroFor: Volatility
Location: Meeting Room 11

> **Loss-based Bayesian Sequential Prediction of Value-at-Risk with a Long-Memory and Non-linear Realized Volatility Model**
> 2:40 PM - 3:10 PM
> Location: Meeting Room 11
> Speaker: Chao Wang
>
> **Forecasting of the Korean Stock Market Volatility Index Using a Modified Multi-Input LSTM Model**
> 3:10 PM - 3:40 PM
> Location: Meeting Room 11
> Speaker: Heejoon Han

3:40 PM - 4:10 PM

Coffee Break
Location: Meeting Room 12

4:10 PM - 5:30 PM

Machine Learning and Neural Networks for Finance and Forecasting
Location: Juying Ballroom

> **Neural Network Sieves for Semiparametric Copula Estimation**
> 4:10 PM - 4:30 PM
> Location: Juying Ballroom
> Speaker: Hasan Fallahgoul
>
> **Market Timing with Bi-Objective Cost-Sensitive Machine Learning**
> 4:30 PM - 4:50 PM
> Location: Juying Ballroom
> Speaker: Artem Prokhorov
>
> **Detection of Explosive Bubbles in Time Series Using Mixed Integer Programming**
> 4:50 PM - 5:10 PM
> Location: Juying Ballroom
> Speaker: Alexander Semenov
>
> **Research on Spatiotemporal Mixed-Frequency Data-Driven Nonlinear Forecasting Model for Provincial GDP in China: A Machine Learning Perspective**
> 5:10 PM - 5:30 PM
> Location: Juying Ballroom
> Speaker: Ni Zhang

4:10 PM - 5:30 PM

Interpretable Forecasting Methods with Applications
Location: Meeting Room 1

> **Finance-Informed Neural Networks**
> 4:10 PM - 4:30 PM
> Location: Meeting Room 1
> Speaker: Zhibin Deng
>
> **Research on Unmanned Warehouse Demand Interval Forecasting Based on Ensemble Kernel-free Optimal Fuzzy Margin Distribution**
> 4:30 PM - 4:50 PM
> Location: Meeting Room 1
> Speaker: Yukai Zheng
>
> **Human-Centric Order Picking: Performance Prediction and Robot Assignment at a Robotic Fulfilment Center**
> 4:50 PM - 5:10 PM
> Location: Meeting Room 1
> Speaker: Wu Zhiqiao
>
> **Multi-view Learning with Enhanced Multi-weight Vector Projection Support Vector Machine**
> 5:10 PM - 5:30 PM
> Location: Meeting Room 1
> Speaker: Xin Yan

4:10 PM - 5:30 PM

Probabilistic Retail Forecasting and Decision Optimization
Location: Meeting Room 2

> **Probabilistic and Point Forecast of Daily Sales in Walmart Stores**
> 4:10 PM - 4:30 PM
> Location: Meeting Room 2
> Speaker: Slawek Smyl
>
> **Probabilistic Forecasts with Global Gradient Boosted Decision Trees: Rethinking Bootstrapping with Structural Adjustments**
> 4:30 PM - 5:00 PM
> Location: Meeting Room 2
> Speaker: Filotas Theodosiou
>
> **Enhancing the Utility of Forecasts through Decision-Informed Forecasting**
> 5:00 PM - 5:30 PM
> Location: Meeting Room 2
> Speaker: Yiwen Wang

4:10 PM - 5:30 PM **Robust and Adaptive Load Forecasting**
Location: Meeting Room 3

> **Learning Data-Driven Uncertainty Set Partitions for Robust and Adaptive Energy Forecasting with Missing Data**
> 4:10 PM - 4:30 PM
> Location: Meeting Room 3
> Speaker: Akylas Stratigakos
>
> **A Novel Robust Ensemble Learning Method for Load Forecasting under Large-scale Data Attacks**
> 4:30 PM - 5:00 PM
> Location: Meeting Room 3
> Speaker: Xuqiang Liu
>
> **Prediction of Chemical Oxygen Demand (COD) in Wastewater Effluent: A Hybrid Approach Combining VMD, Bi-LSTM, and Genetic Algorithm Optimization.**
> 5:00 PM - 5:30 PM
> Location: Meeting Room 3
> Speaker: Fang Wang

4:10 PM - 5:30 PM **MacroFor: Nowcasting**
Location: Meeting Room 4

> **Construction and Application of China's Weekly Economic Index (WEI): Real-Time Monitoring and Asset Allocation Based on High-Frequency Data**
> 4:10 PM - 4:30 PM
> Location: Meeting Room 4
> Speaker: Yun Bai
>
> **Nowcasting and Forecasting China's Industrial Value-added Growth based on an Ensemble Approach**
> 4:30 PM - 4:50 PM
> Location: Meeting Room 4
> Speaker: Qin Bao
>
> **From Micro to Macro: Can Machines Unlock New Real-Time Economic Signals from Firm-Level Accounting Data?**
> 4:50 PM - 5:10 PM
> Location: Meeting Room 4
> Speaker: Shijie Zhu
>
> **Nowcasting U.S. Hog and Pig Inventory**
> 5:10 PM - 5:30 PM
> Location: Meeting Room 4
> Speaker: Tao Xiong

4:10 PM - 5:30 PM **Supply Chain Forecasting**
Location: Meeting Room 5

> **A Parallel NSGA-III with Solution Space Compression for MDVRPTW in Refined Oil Distribution with Multiple Scenarios**
> 4:10 PM - 4:30 PM
> Location: Meeting Room 5
> Speaker: Qi Peng
>
> **Uncovering Retailers' Inventory Policies: A Data-Driven Approach Using Historical Order Data**
> 4:30 PM - 4:50 PM
> Location: Meeting Room 5
> Speaker: Mostafa Rafienezhad Masouleh
>
> **Enhancing Lasso Selection of Leading Indicators: Predictability and Interpretability**
> 4:50 PM - 5:10 PM
> Location: Meeting Room 5
> Speaker: Yves R. Sagaert
>
> **Forecasting of Inventory Record Inaccuracies**
> 5:10 PM - 5:30 PM
> Location: Meeting Room 5
> Speaker: Aris Syntetos

4:10 PM - 5:30 PM

Financial Sector
Location: Meeting Room 6

Universal Patterns in Cryptocurrency Microstructure: A Machine Learning Approach to High-Frequency Midprice Prediction
4:10 PM - 4:30 PM
Location: Meeting Room 6
Speaker: Bartosz Bieganowski

Trading by Charts: A Multivariate CNN System to Predict Retail Investor Trading
4:30 PM - 4:50 PM
Location: Meeting Room 6
Speaker: Chaojie Liu

A Prediction Method for Crude Oil Futures Based on the Optimised Transformer
4:50 PM - 5:10 PM
Location: Meeting Room 6
Speaker: Xiaoxuan Tang

Research on a POS Driven Hybrid Model for Crude Oil Futures Price Prediction
5:10 PM - 5:30 PM
Location: Meeting Room 6
Speaker: Yalin Yang

4:10 PM - 5:30 PM

Wind Power Forecasting Techniques
Location: Meeting Room 7

Integrating ENSO Climate Signals into Periodic Autoregressive Models for Wind Speed Forecasting in Brazil
4:10 PM - 4:30 PM
Location: Meeting Room 7
Speaker: Fernando Luiz Cyrino Oliveira

Probabilistic Wind Power Forecasting Based on Multivariable Decomposition and Deep Learning
4:30 PM - 4:50 PM
Location: Meeting Room 7
Speaker: Dongchuan Yang

Approaches for Probabilistic Wind Power Forecasting
4:50 PM - 5:10 PM
Location: Meeting Room 7
Speaker: Jooyoung Jeon

Spatio-temporal Probabilistic Prediction of Circular Variables: Enhancing the Value of Wind Power Prospective Models by Incorporating Wind Direction Probabilistic Predictions
5:10 PM - 5:30 PM
Location: Meeting Room 7
Speaker: Mario E. Arrieta-Prieto

4:10 PM - 5:30 PM

Carbon and Environment
Location: Meeting Room 8

MTC-MGC: A Multi-Scale Dual-Graph Spatio-Temporal Convolutional Neural Network for Air Quality Prediction
4:10 PM - 4:40 PM
Location: Meeting Room 8
Speaker: Jiaqing Huang

Carbon Price Forecasting Based on Multi-level Features and Bayesian Optimized LSTM
4:40 PM - 5:10 PM
Location: Meeting Room 8
Speaker: Dong Zeng

A Spatiotemporal Forecasting Model Based on Local and Global Spatial Correlations for Multi-node Wind Speed
5:10 PM - 5:30 PM
Location: Meeting Room 10
Speaker: Ni Hong

| 4:10 PM - 5:30 PM | **Conformal Prediction** |
| | Location: Meeting Room 10 |

> **Calibrated Multi-Level Quantile Forecasting**
> 4:10 PM - 4:30 PM
> Location: Meeting Room 10
> Speaker: Tiffany Ding
>
> **Conformal Prediction Under Model Uncertainty**
> 4:30 PM - 4:50 PM
> Location: Meeting Room 10
> Speaker: Xiaodong Yan
>
> **Empirical Study on the Performance of Conformal Forecasting Methods on Real-world Data**
> 4:50 PM - 5:10 PM
> Location: Meeting Room 10
> Speaker: Roberto Morales-Arsenal
>
> **Probabilistic Bake-off: How to Quantify Uncertainty with Neural Networks**
> 5:10 PM - 5:30 PM
> Location: Meeting Room 10
> Speaker: Olivier Sprangers

| 4:10 PM - 5:30 PM | **MacroFor: Health and Environment** |
| | Location: Meeting Room 11 |

> **Factors Influencing Medical Resource Congestion during Infectious Disease Outbreaks: Analysis Based on a Medical Resource Dynamics Model**
> 4:10 PM - 4:30 PM
> Location: Meeting Room 11
> Speaker: Jiaming Guo
>
> **MuSTANet: A Multi-Scale Trend-Aware Network with Dynamic Variable Selection and Squeeze-Excitation for Interpretable Carbon Allowance Returns Forecasting**
> 4:30 PM - 4:50 PM
> Location: Meeting Room 11
> Speaker: Dinggao Liu
>
> **Can Online Environment Public Opinion Promote the Enterprises' green Technology Innovation? – An Empirical Research Based on Baidu Index**
> 4:50 PM - 5:10 PM
> Location: Meeting Room 11
> Speaker: Yuxin Ran
>
> **A Novel Disaster Index to Support Pandemic Planning: A Principal Component Analysis-Based Approach**
> 5:10 PM - 5:30 PM
> Location: Meeting Room 11
> Speaker: Alessia Paccagnini

| 4:10 PM - 5:30 PM | **ECF Panel Discussion** |
| | Location: Meeting Room 9 |

| 5:30 PM - 6:15 PM | **IIF Members' Meeting** |
| | Location: Meeting Room 7 |

| 6:15 PM - 7:15 PM | **Buffet Dinner** |
| | Location: Jufuyuan Restaurant on the 1st Floor of the Friendship Palace |

Tuesday, July 01, 2025

8:30 AM - 9:30 AM	**Macroeconomic Forecasting and Testing for Sparsity in High-Dimensional Linear Models**
	Location: Juying Ballroom
	Speaker: Valentina Corradi

9:40 AM - 10:40 AM	**Large Time Series Models: Industrial Frontier Research and Global Supply Chain Applications**
	Location: Juying Ballroom
	Speakers: Shiyu Wang, Ye Zhou

9:40 AM - 10:40 AM　　　　**Energy Forecasting I**
Location: Meeting Room 1

> **Research on the Path of New Quality Productivity Driving Household Indirect Carbon Emission Reduction under the "Dual Carbon" Goal**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 1
> Speaker: Zirui Chen
>
> **Systemic Risks and Contagion Effects in China's Regional Electricity Exchange Network: A Differential DebtRank Model**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 1
> Speaker: Yue Pan
>
> **How Do Smart Aging-Friendly Policies Affect Elderly Households' Energy Consumption? Causal Evidence and Policy Scenario Simulations from Intergenerational Technology**
> 10:20 AM - 10:40 AM
> Location: Meeting Room 1
> Speaker: Jiang Yichun

9:40 AM - 10:40 AM　　　　**Financial Forecasting: Risk II**
Location: Meeting Room 2

> **Enhancing Value-at-Risk Forecasting: A Hybrid Deep Learning Approach Leveraging Textual Data**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 2
> Speaker: Yangfan Cao
>
> **Forecasting and Monitoring Cryptocurrency Risk: Evidence from a Composite Risk Index**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 2
> Speaker: XC Guo
>
> **On the Implied Equity Risk Premium**
> 10:20 AM - 10:40 AM
> Location: Meeting Room 2
> Speaker: Shuyuan Qi

9:40 AM - 10:40 AM　　　　**Big Data II**
Location: Meeting Room 3

> **Forecast for Regional Air Flow**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 3
> Speaker: Jiancong Huang
>
> **Transformer-Based Emotion Intensity Analysis for High-Frequency Prediction of Market Overreactions and Trading Strategies**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 3
> Speaker: Szymon Lis
>
> **Context-Driven Cold-Start Web Traffic Forecasting**
> 10:20 AM - 10:40 AM
> Location: Meeting Room 3
> Speaker: Xin Zhou

9:40 AM - 10:40 AM　　　　**Hierarchical Forecasting II**
Location: Meeting Room 4

> **Coherent Forecast Combination: a Stacked Regression Approach**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 4
> Speaker: Daniele Girolimetto
>
> **Score-optimal Forecast Reconciliation**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 4
> Speaker: Shun Hu
>
> **A Network Regression Approach for Forecast Reconciliation**
> 10:20 AM - 10:40 AM
> Location: Meeting Room 4
> Speaker: Jiaxin Shi

9:40 AM - 10:40 AM

Machine Learning for Financial and Networked Data
Location: Meeting Room 5

Graph Signal Processing for Global Stock Market Realized Volatility Forecasting
9:40 AM - 10:00 AM
Location: Meeting Room 5
Speaker: Zhengyang Chi

Adaptive Online Bagging with Hybrid Sampling for Real-time Credit Card Fraud Detection
10:00 AM - 10:20 AM
Location: Meeting Room 5
Speaker: Yiming Teng

Transfer Learning Under High-Dimensional Network Convolutional Regression Model
10:20 AM - 10:40 AM
Location: Meeting Room 5
Speaker: Danyang Huang

9:40 AM - 10:40 AM

Survey Expectations and Evaluation
Location: Meeting Room 6

Energy Independence and Economic Resilience
9:40 AM - 10:00 AM
Location: Meeting Room 6
Speaker: Jiayin Sun

Perceived Uncertainty and the Effects of Monetary Policy in China
10:00 AM - 10:20 AM
Location: Meeting Room 6
Speaker: Ningxin Qiu

An Instrumental Variables Approach to Testing Forecast Efficiency
10:20 AM - 10:40 AM
Location: Meeting Room 6
Speaker: Xuguang Simon Sheng

9:40 AM - 10:40 AM

Tourism Forecasting with Multimodal Data I
Location: Meeting Room 7

Big Data-Driven Economic Index Construction and Tourism Demand Forecasting
9:40 AM - 10:00 AM
Location: Meeting Room 7
Speaker: Wanyi Cao

Integration of Big Data and Economic Variables in Tourism Demand Modeling
10:00 AM - 10:20 AM
Location: Meeting Room 7
Speaker: Limei Yang

Progressive Low-rank Multimodal Fusion for Tourism Demand Forecasting
10:20 AM - 10:40 AM
Location: Meeting Room 7
Speaker: Shiqi Liu

9:40 AM - 10:40 AM

Financial Forecasting: MTS
Location: Meeting Room 8

A Novel Forecast Combination Strategy Based on Marginal Contribution of Predictors
9:40 AM - 10:00 AM
Location: Meeting Room 8
Speaker: Gong Xue

The Outperformance of High-Frequency Return Forecasted MMVaR in Portfolio Management
10:00 AM - 10:20 AM
Location: Meeting Room 8
Speaker: Li Jiayi

Analyzing Exchange Rate Dynamics within the Global Financial Cycle: A DCC-Copula approach
10:20 AM - 10:40 AM
Location: Meeting Room 8
Speaker: Luis Melo

9:40 AM - 10:40 AM

Forecast Uncertainty
Location: Meeting Room 10

Uncertainty Estimation for High-dimensional Nonparametric Forecasts
9:40 AM - 10:00 AM
Location: Meeting Room 10
Speaker: Nuwani Kodikara Palihawadana

Probabilistic forecasting of intermittent time series: local vs global models
10:00 AM - 10:20 AM
Location: Meeting Room 10
Speaker: Stefano Damato

A Prototype Model for State Revenue Forecasting under High Fiscal Uncertainty
10:20 AM - 10:40 AM
Location: Meeting Room 10
Speaker: Cheng Yang

9:40 AM - 10:40 AM

Carbon Emission Forecasting
Location: Meeting Room 11

Carbon Emission Prediction in Rural Areas of China: Visual Machine Learning Models
9:40 AM - 10:00 AM
Location: Meeting Room 11
Speaker: Hejing Wang

Air Quality Index Prediction Based on Spatio-Temporal Graph Neural Networks
10:00 AM - 10:20 AM
Location: Meeting Room 11
Speaker: Yifan Yang

Interpretable Daily Carbon Emission Forecasting in China's Transport Sector: Application of Temporal Fusion Transformer
10:20 AM - 10:40 AM
Location: Meeting Room 11
Speaker: Ming Yang

10:40 AM - 11:10 AM

Coffee Break
Location: Meeting Room 12

11:10 AM - 12:30 PM

ML and DL in Forecasting Frameworks II
Location: Juying Ballroom

Feature Selection for Neural Network Forecasting - an Empirical Evaluation of Partial Dependence, Pertubation and Gradient Based Techniques for Railway Revenue Forecasting
11:10 AM - 11:30 AM
Location: Juying Ballroom
Speaker: Sven F. Crone

Active Learning Markets for Forecasting: How to Purchase the Most Informative Data
11:30 AM - 11:50 AM
Location: Juying Ballroom
Speaker: Xiwen Huang

PatchLinear: Patching Based Linear Model for General Time Series Analysis
11:50 AM - 12:10 PM
Location: Juying Ballroom
Speaker: Santosh Palaskar

ARTree: A Deep Autoregressive Model for Phylogenetic Inference
12:10 PM - 12:30 PM
Location: Juying Ballroom
Speaker: Tianyu Xie

11:10 AM - 12:30 PM   **MacroFor: VAR Models**
Location: Meeting Room 1

> **High-dimensional Quantile Vector Autoregression with Influencers and Communities**
> 11:10 AM - 11:30 AM
> Location: Meeting Room 1
> Speaker: Huang Shiwei
>
> **Merging VAR and factor model with One-sided Dynamic Autoregressive Principal Components**
> 11:30 AM - 11:50 AM
> Location: Meeting Room 1
> Speaker: Yangzhuoran Fin Yang
>
> **Bayesian VAR Models with a Combination of the DSGE Model-Implied Prior and the SSVS in Mean-IW Prior**
> 11:50 AM - 12:10 PM
> Location: Meeting Room 1
> Speaker: Xin Zheng
>
> **Comparison in Dynamic Forecasting: A Bayesian LASSO State-Space and Bayesian Factor VAR Analysis**
> 12:10 PM - 12:30 PM
> Location: Meeting Room 1
> Speaker: Mingchuan Zhou

11:10 AM - 12:30 PM   **Advanced Time Series Forecasting in Finance and Economics**
Location: Meeting Room 2

> **Big Model-Based GDP Forecasting: The Role of Micro-Level Accounting Information**
> 11:10 AM - 11:30 AM
> Location: Meeting Room 2
> Speaker: Harold Guo
>
> **Expected Return in Night and Day: Role of Trading Volume**
> 11:30 AM - 11:50 AM
> Location: Meeting Room 2
> Speaker: Zhiheng He
>
> **Sparsity-Induced Global Matrix Autoregressive Model with Auxiliary Network Data**
> 11:50 AM - 12:10 PM
> Location: Meeting Room 2
> Speaker: Dan Yang
>
> **On Semiparametric Real-time GARCH Models**
> 12:10 PM - 12:30 PM
> Location: Meeting Room 2
> Speaker: Muyi Li

11:10 AM - 12:30 PM   **Solar and Photovoltaic Energy Forecasting**
Location: Meeting Room 3

> **A Study for Forecasting Solar Energy Power Generation.**
> 11:10 AM - 11:30 AM
> Location: Meeting Room 3
> Speaker: Young Doo Jeong
>
> **Nationwide Weather Impact on Photovoltaic Generation Forecast**
> 11:30 AM - 11:50 AM
> Location: Meeting Room 3
> Speaker: Jae in Song
>
> **Development of Operational PV Generation Forecast Model in Korea Based on CNN and K-means Clustering Method**
> 11:50 AM - 12:10 PM
> Location: Meeting Room 3
> Speaker: Chae Rin Kim
>
> **News-Driven Load Forecasting: Generative Agents and Large Language Models for Unstructured Data and Event Analysis**
> 12:10 PM - 12:30 PM
> Location: Meeting Room 3
> Speaker: Xinlei Wang

11:10 AM - 12:30 PM   **Forecast Combination**
Location: Meeting Room 4

> **Dual Multi-objective Heuristic Optimization Driven Kernel Ensemble for Oil Price Forecasting**
> 11:10 AM - 11:30 AM
> Location: Meeting Room 4
> Speaker: Zhaorong Huang
>
> **T2f: Integrating Actor-Critic Reinforcement Learning with Temporal Attention for Local-Global Time-series Forecasting**
> 11:30 AM - 11:50 AM
> Location: Meeting Room 4
> Speaker: João Filipe Pinto Sousa
>
> **A Zero-Shot LLM for Expert Forecast Combination**
> 11:50 AM - 12:10 PM
> Location: Meeting Room 4
> Speaker: Yinuo Ren
>
> **Is VMD Based Decomposition-reconstruction-ensemble Mode Effective for Price Forecasting? Evidence from a Multivariate Multi-scale Ensemble Model**
> 12:10 PM - 12:30 PM
> Location: Meeting Room 4
> Speaker: Na Li

11:10 AM - 12:30 PM   **Forecast as A Product: Evaluation and Algorithm Design**
Location: Meeting Room 5

> **Penalising Forecast Accuracy? Data Valuation Challenges in Power Distribution Systems**
> 11:10 AM - 11:30 AM
> Location: Meeting Room 5
> Speaker: Andrey Churkin
>
> **Multi-Task Decision-Focused Prediction in Power Systems: Bridging from Renewable Prediction to Voltage Regulation**
> 11:30 AM - 11:50 AM
> Location: Meeting Room 5
> Speaker: Sang Linwei
>
> **Multi-objective Probabilistic Forecast Combination: Decision Perspective**
> 11:50 AM - 12:10 PM
> Location: Meeting Room 5
> Speaker: Shengjie Wang
>
> **Micro-scale AI based Weather Prediction**
> 12:10 PM - 12:30 PM
> Location: Meeting Room 5
> Speaker: Jie Yan

11:10 AM - 12:30 PM   **Financial Forecasting: Data to Decisions**
Location: Meeting Room 6

> **Technical Trading: Is it Still Beating the Stock Market?**
> 11:10 AM - 11:30 AM
> Location: Meeting Room 6
> Speaker: Xinyue Hu
>
> **FinE2E-MTPOM: Financial End-to-End Multi-Task Portfolio Optimization Model**
> 11:30 AM - 11:50 AM
> Location: Meeting Room 6
> Speaker: Yupeng Wang
>
> **Research on Generalized Leverage Effect in Market Volatility**
> 11:50 AM - 12:10 PM
> Location: Meeting Room 6
> Speaker: Jiafu Xu
>
> **Optimizing Energy Futures Investments under Uncertainty Shocks: a Multi-input Multi-output Forecasting Framework based on Multi-objective Optimization and Deep Learning**
> 12:10 PM - 12:30 PM
> Location: Meeting Room 6
> Speaker: Weixin Sun

11:10 AM - 12:30 PM

Forecasting of Disaster
Location: Meeting Room 7

> **Boilover of Crude Oil Storage Tanks: Mechanism, Prediction, and Suppression**
> 11:10 AM - 11:30 AM
> Location: Meeting Room 7
> Speaker: Yuntao LI
>
> **Measuring and Nowcasting China's Growth-at-Risk with High-Dimensional Stock Market Connectedness**
> 11:30 AM - 11:50 AM
> Location: Meeting Room 7
> Speaker: Kunchao Li
>
> **Fire Risk Level Prediction for Ancient Building Complex of the Palace Museum in China Based on Machine Learning Models**
> 11:50 AM - 12:10 PM
> Location: Meeting Room 7
> Speaker: Zhanfeng Shen
>
> **Price Level and Financial Crisis Prediction**
> 12:10 PM - 12:30 PM
> Location: Meeting Room 7
> Speaker: Li Zhengyang

11:10 AM - 12:30 PM

Large Language Models in Forecasting
Location: Meeting Room 8

> **Multi-modal Fusion Based on Large Language Model and Ensemble Learning - A Case Study in SME Financing Guarantee Evaluation**
> 11:10 AM - 11:30 AM
> Location: Meeting Room 8
> Speaker: Cui Fenghao
>
> **Sentiment-driven Insights: Unlocking the Sentiment Dynamics and Forecasting the Future of Crude Oil Prices with Big Language Models**
> 11:30 AM - 11:50 AM
> Location: Meeting Room 8
> Speaker: Mingchen Li
>
> **Can Large Language Models Evaluate Suppliers' qualifications of Complex Production Lines? An Approach Incorporating Retrieval-augmented Generation and Chain-of-Thought**
> 11:50 AM - 12:10 PM
> Location: Meeting Room 8
> Speaker: Xuerong Li
>
> **Assessment of Climate Policy Uncertainty Using Large Language Models and Energy Market Interval Forecasting**
> 12:10 PM - 12:30 PM
> Location: Meeting Room 8
> Speaker: Liu Jiajia

11:10 AM - 12:30 PM

MacroFor: Asset Prices
Location: Meeting Room 10

> **Forecasting the Yield Curve with the Time-Varying Neural Dynamic Nelson-Siegel Model**
> 11:10 AM - 11:30 AM
> Location: Meeting Room 10
> Speaker: Sicco Kooiker
>
> **Shadow Banking, Threat or Opportunity for the Developing Countries**
> 11:30 AM - 11:50 AM
> Location: Meeting Room 10
> Speaker: Mariam Lashkhi
>
> **Forecasting the Term Structure of Government Bond Yield Using B-Splines with Time-varying Control Points and Knots Positions**
> 11:50 AM - 12:10 PM
> Location: Meeting Room 10
> Speaker: Xia Zou
>
> **Measuring Risk Perception for Copper Commodity Price Forecasting**
> 12:10 PM - 12:30 PM
> Location: Meeting Room 10
> Speaker: Xuefei Wu

11:10 AM - 12:30 PM   **Retail Forecasting**
Location: Meeting Room 11

> ### Insights into Cross-category Effects in Demand Forecasting
> 11:10 AM - 11:30 AM
> Location: Meeting Room 11
> Speaker: Ozden Gur Ali
>
> ### FairRSF: Fairness-aware Retail Sales Forecasting Via Prototype Decomposition
> 11:30 AM - 11:50 AM
> Location: Meeting Room 11
> Speaker: Li Zhou
>
> ### Advancements in the Application of Interpretable Models for Retail Purchase Prediction
> 11:50 AM - 12:10 PM
> Location: Meeting Room 11
> Speaker: Liu Zhenkun
>
> ### Retail Store-SKU level Replenishment Planning with Attribute-Space Graph Recurrent Neural Networks
> 12:10 PM - 12:30 PM
> Location: Meeting Room 11
> Speaker: Shaohui Ma

12:30 PM - 1:30 PM   **Lunch**

1:30 PM - 2:30 PM   **TEI@I Methodology for Economic Forecasting: Insights from Over Two Decades of Practice**
Location: Juying Ballroom
Speaker: Shouyang Wang

2:40 PM - 3:40 PM   **Enhancing New Product Predictions Through AI and Advanced Analytics**
Location: Juying Ballroom
Speaker: Mohsen Hamoudia

2:40 PM - 3:40 PM   **THS Tourism Forecasting Competition II**
Location: Meeting Room 1

> ### A Report of Forecasting Visitor Arrivals after COVID-19 Pandemic
> 2:40 PM - 3:00 PM
> Location: Meeting Room 1
> Speaker: Jialu Gao
>
> ### Tourism Forecasting Competition Amid COVID-19 Round II: Recovery of the Chinese Outbound Travel Market from the Pandemic
> 3:00 PM - 3:20 PM
> Location: Meeting Room 1
> Speaker: Baobao Song
>
> ### Destination-Specific Interpretable Learner (DSIL): A Novel Approach for Efficient and Interpretable Tourism Demand Forecasting in the Post-COVID Era
> 3:20 PM - 3:40 PM
> Location: Meeting Room 1
> Speaker: Zhang Huihui

2:40 PM - 3:40 PM   **Energy Forecasting II**
Location: Meeting Room 2

> ### Resilience Assessment of the Energy Industry Chain from the Production and Consumption Perspectives
> 2:40 PM - 3:00 PM
> Location: Meeting Room 2
> Speaker: Shuning Gao
>
> ### The Impact and Prediction of a News Media-based Climate Risk Attitudes on China's New Energy Stock Market
> 3:00 PM - 3:20 PM
> Location: Meeting Room 2
> Speaker: Limin Xing
>
> ### Resilience Measurement and Risk Prediction in Critical Mineral Supply Chains: Leveraging Renormalization Theory and Geometric Bifurcation Growth Models
> 3:20 PM - 3:40 PM
> Location: Meeting Room 2
> Speaker: Qian Zhi

2:40 PM - 3:40 PM　　　　　　**Judgmental Forecasting**
Location: Meeting Room 3

> ### Making Black-box Forecasts Understandable: The Effect of Global and Local Explanations
> 2:40 PM - 3:00 PM
> Location: Meeting Room 3
> Speaker: Kai Hoberg
>
> ### Does Frequency Bias in Lay Inflation Judgments Depend on Monitored Prices or Number of Purchases?
> 3:00 PM - 3:20 PM
> Location: Meeting Room 3
> Speaker: Xiaoxiao Niu
>
> ### Judgmental Model Pooling
> 3:20 PM - 3:40 PM
> Location: Meeting Room 3
> Speaker: Fotios Petropoulos

2:40 PM - 3:40 PM　　　　　　**Recent Advances in Count Data Forecasting and High-Dimensional Conditional Factor Modelling**
Location: Meeting Room 4

> ### High-Dimensional Conditional Factor Model
> 2:40 PM - 3:00 PM
> Location: Meeting Room 4
> Speaker: Gao Shang
>
> ### Forecasting of Integer-valued Time Series
> 3:00 PM - 3:20 PM
> Location: Meeting Room 4
> Speaker: J Yuan
>
> ### Deep Learning for Time-Varying Probabilistic Forecast Combination of Intermittent Time Series
> 3:20 PM - 3:40 PM
> Location: Meeting Room 4
> Speaker: Xixi Li

2:40 PM - 3:40 PM　　　　　　**Demand Forecasting III**
Location: Meeting Room 5

> ### The Genestrapping®-Method for less Inventories and generally 100% Customer Service
> 2:40 PM - 3:00 PM
> Location: Meeting Room 5
> Speaker: Klaus Spicher
>
> ### Shrinkage Estimators for Vector Exponential Smoothing
> 3:00 PM - 3:20 PM
> Location: Meeting Room 5
> Speaker: Kandrika Pritularga
>
> ### A Spatial-temporal Attention Based BiLSTM for Power Grid Investment Prediction
> 3:20 PM - 3:40 PM
> Location: Meeting Room 5
> Speaker: Yijing Wang

2:40 PM - 3:40 PM　　　　　　**MacroFor: Feature Importance**
Location: Meeting Room 6

> ### Enhancing Interpretability and Accuracy in Exchange Rate Prediction with Explainable Artificial Intelligence and Causal Discovery
> 2:40 PM - 3:10 PM
> Location: Meeting Room 6
> Speaker: Siran Fang
>
> ### The Instability of Leading Indicators in Forecasting Austrian Inflation: Lessons from the COVID-19 Pandemic and the Energy Crisis
> 3:10 PM - 3:40 PM
> Location: Meeting Room 6
> Speaker: Friedrich Fritzer

2:40 PM - 3:40 PM   **Tourism Forecasting with Multimodal Data II**
Location: Meeting Room 7

> **Multimodal Aspect-Based Sentiment Analysis Meets Deep Learning for Tourism Forecasting**
> 2:40 PM - 3:00 PM
> Location: Meeting Room 7
> Speaker: Xin Li
>
> **Complex Data Modeling and Analysis with Applications**
> 3:00 PM - 3:20 PM
> Location: Meeting Room 7
> Speaker: Shaolong Sun
>
> **Daily Tourist Flow Forecasting Considering Short-Video Visual Features**
> 3:20 PM - 3:40 PM
> Location: Meeting Room 7
> Speaker: Chengyuan Zhang

2:40 PM - 3:40 PM   **MacroFor: Business Cycles**
Location: Meeting Room 8

> **Forecasting Financial Reporting Fraud in Financial Companies**
> 2:40 PM - 3:00 PM
> Location: Meeting Room 8
> Speaker: Nurul Hasanah Uswati Dewi
>
> **Monitoring Consumption Vulnerability with Economic News and Macroeconomic Big Data**
> 3:00 PM - 3:20 PM
> Location: Meeting Room 7
> Speaker: Shuting Liu
>
> **Business Cycle Dynamics after the Great Recession: An Extended Markov-Switching Dynamic Factor Model**
> 3:20 PM - 3:40 PM
> Location: Meeting Room 8
> Speaker: Laurent Ferrara

2:40 PM - 3:40 PM   **Forecasting on Macro and Micro Levels**
Location: Meeting Room 10

> **A New Real-time Composite Indicator for German SME Business Cycles Based on Taxes and Balances**
> 2:40 PM - 3:00 PM
> Location: Meeting Room 10
> Speaker: Dirk Beinert
>
> **Forecasting the Demand for Recycled Plastics using a Digital Twin for Regional Plastic Cycles**
> 3:00 PM - 3:20 PM
> Location: Meeting Room 10
> Speaker: Christian Menden
>
> **Forecasting the Forecast: Bridging Prediction and Reality in Automotive Supply Chains**
> 3:20 PM - 3:40 PM
> Location: Meeting Room 10
> Speaker: Andreas Rükgauer

2:40 PM - 3:40 PM   **Shipping and Transportation in Digitization and Sustainable Development**
Location: Meeting Room 11

> **The Structure of China's Ocean Economy and Its Future Trends Projection**
> 2:40 PM - 3:00 PM
> Location: Meeting Room 11
> Speaker: Zengkai Zhang
>
> **Estimating and Predicting the Effect of China-US Trade Friction on Bunker Fuel Market volatility**
> 3:00 PM - 3:20 PM
> Location: Meeting Room 11
> Speaker: Xiaoxia Li
>
> **A Novel Shipping Freight Rate Forecasting Framework based on LLM**
> 3:20 PM - 3:40 PM
> Location: Meeting Room 11
> Speaker: Jinyu Wu

3:50 PM - 4:50 PM   **UK Chapter Meeting**
Location: Meeting Room 8

3:50 PM - 4:50 PM   **SWEET Discussion**
Location: Meeting Room 2

3:50 PM - 4:50 PM	**THS Social Event** Location: Meeting Room 4
3:50 PM - 4:50 PM	**ECF-lead Discussion** Location: Meeting Room 6
5:00 PM - 5:20 PM	**Shuttle Bus to Gala Venue (Ticket Holders Only)** Location: The parking lot on the west side of the Grand Building
5:00 PM - 6:30 PM	**Students Dinner** Location: Jufuyuan, Beijing Friendship Hotel
6:30 PM - 8:30 PM	**Student Gala Event**
6:30 PM - 10:00 PM	**Gala Event (Ticket Holders Only)**

Wednesday, July 02, 2025

8:30 AM - 9:30 AM

A Very Brief History of 5,000 Years of Forecasting: From Nilometers to Pretrained Foundation Models
Location: Juxian Ballroom
Speaker: Max Mergenthaler

9:40 AM - 10:40 AM

Challenges and Technologies in Cloud Resource Operation in Huawei Public Cloud
Location: Juxian Ballroom
Speaker: Boyi Hou

9:40 AM - 10:40 AM

MacroFor: Macro Risk
Location: Meeting Room 1

> **Global Banks' Macroeconomic Expectations and Credit Supply**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 1
> Speaker: Xiang Li

> **Forecasting Japanese Recessions Using Machine Learning and Mixed-Frequency Data**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 1
> Speaker: Yusuke Oh

> **A Flexible and Collaborative Method for Generating Extreme Macro Scenarios**
> 10:20 AM - 10:40 AM
> Location: Meeting Room 1
> Speaker: Ruoshi Shi

9:40 AM - 10:40 AM

Macroeconomic Monitoring and Forecasting with Big Data and Large Models
Location: Meeting Room 2

> **Nowcasting US Economic Activity in a Changing World and a Data-Rich Environment**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 2
> Speaker: Chen Ziyang

> **Nowcasting Macroeconomic Downward Risk: The Role of Time-Variation, Skewness, and Group-Sparsity**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 2
> Speaker: Mengdi Lv

> **When Large Language Model Meets Textual Data: Toward Narrative-Driven Macroeconomic Forecasting**
> 10:20 AM - 10:40 AM
> Location: Meeting Room 2
> Speaker: Yue Wu

9:40 AM - 10:40 AM　　　　**Machine Learning in Tourism Forecasting I**
Location: Meeting Room 3

> **The Power of Themes: A Topic-Aware Approach to Predicting Engagement with Tourism Destination Videos**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 3
> Speaker: Peijun Shi
>
> **Can AI Help Tourists Predict the Reasonable Prices of the Hotels? Decomposing the Gap between Hotels' price and Tourist Perceived Value.**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 3
> Speaker: Zhao Lu

9:40 AM - 10:40 AM　　　　**Elements of Foundation Forecasting Models**
Location: Meeting Room 4

> **ANY LEARNING OBJECTIVE: ADAPTING THE FOUNDATION FORECASTING MODELS TOWARDS YOUR BUSINESS GOALS AND CONSTRAINTS**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 4
> Speaker: Geoffrey Negiar
>
> **ANY HORIZONS: LOOKING INTO THE DISTANT FUTURE**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 4
> Speaker: Malcolm Wolff
>
> **SPECIALIZED SPARSE FORECASTING MODELS**
> 10:20 AM - 10:40 AM
> Location: Meeting Room 4
> Speaker: Hanjing Zhu

9:40 AM - 10:40 AM　　　　**Financial Forecasting: ML III**
Location: Meeting Room 5

> **Forecasting the Direction of Changes in Bitcoin Quotes based on Turning Point Patterns Identified by Dynamic Time Warping**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 5
> Speaker: Michal Bernardelli
>
> **Hybrid Models for Financial Forecasting: Combining Econometric, Machine Learning and Deep Learning Models**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 5
> Speaker: Dominik Stempień
>
> **Informer in Algorithmic Investment Strategies on High Frequency Bitcoin Data**
> 10:20 AM - 10:40 AM
> Location: Meeting Room 5
> Speaker: Robert Ślepaczuk

9:40 AM - 10:40 AM　　　　**MacroFor: Exchange Rates**
Location: Meeting Room 6

> **Momentum, Reversal and Fundamentals: A Short-term Exchange Rate Forecasting**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 6
> Speaker: Jiawen Ren
>
> **Integrating Wavelet Decomposition, Fundamental Economic Models, and Machine Learning Methods for Exchange Rate Forecasting**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 6
> Speaker: Ruoxi Sun
>
> **Dynamic Shrinkage and Selection for Exchange Rate Forecasting**
> 10:20 AM - 10:40 AM
> Location: Meeting Room 6
> Speaker: Yong Song

9:40 AM - 10:40 AM   **Financial Forecasting: Risk III**
Location: Meeting Room 7

> ### Signature Decomposition Method Applying to Pair Trading
> 9:40 AM - 10:00 AM
> Location: Meeting Room 7
> Speaker: Jinghan Wang
>
> ### Identifying Volatility Clusters, Common Trends and Comovement of DeFi Tokens
> 10:00 AM - 10:20 AM
> Location: Meeting Room 7
> Speaker: Atikur Khan
>
> ### Forecasting Extreme Values in Financial Time Series via Scores
> 10:20 AM - 10:40 AM
> Location: Meeting Room 7
> Speaker: Ayla Jungbluth

9:40 AM - 10:40 AM   **MacroFor: Inflation I**
Location: Meeting Room 8

> ### Evaluating Quarterly Inflation Forecasts in the EU: A Stepwise Analysis
> 9:40 AM - 10:00 AM
> Location: Meeting Room 8
> Speaker: Katja Heinisch
>
> ### From Text to Forecast: A Large-Scale LLM Analysis of Central Bank Communication
> 10:00 AM - 10:20 AM
> Location: Meeting Room 8
> Speaker: Thiago Silva
>
> ### Forecasting Unemployment Rate: Phillips Curve, Services Prices, and Shelter Costs
> 10:20 AM - 10:40 AM
> Location: Meeting Room 8
> Speaker: Dandan Liu

9:40 AM - 10:40 AM   **Forecasting on Key Index in Strategic Resources and Environment**
Location: Meeting Room 10

> ### Forecasting on the Global Methane Emissions Reduction by 2030 via Key Pathways in Inter-country Production and Consumption Networks
> 9:40 AM - 10:00 AM
> Location: Meeting Room 10
> Speaker: Xiuli Liu
>
> ### The Energy System Transition Pathway towards Carbon Reduction Using a Model-coupling Approach
> 10:00 AM - 10:20 AM
> Location: Meeting Room 10
> Speaker: Jiali Zheng
>
> ### Socio-Ecological Driving Mechanisms of Ecosystem Services and Territorial Spatial Ecological Function Optimization Strategies
> 10:20 AM - 10:40 AM
> Location: Meeting Room 10
> Speaker: Gang Liu

9:40 AM - 10:40 AM   **Healthcare Forecasting**
Location: Meeting Room 11

> ### Diabetes-Specific Feature Integration for Stratified Risk Prediction and Interpretation of Acute Kidney Injury
> 9:40 AM - 10:00 AM
> Location: Meeting Room 11
> Speaker: Siyu Dong
>
> ### Boosting Domain-specific Models with Shrinkage: An Application in Mortality Forecasting
> 10:00 AM - 10:20 AM
> Location: Meeting Room 11
> Speaker: Li Li
>
> ### Predicting the Future Impact of Weather Patterns on the Incidence of Infectious Diseases in Children
> 10:20 AM - 10:40 AM
> Location: Meeting Room 11
> Speaker: Suryane Susanti

10:40 AM - 11:10 AM   **Coffee Break**
Location: Meeting Room 12

11:10 AM - 12:30 PM

Hierarchical Forecasting III
Location: Juxian Ballroom

Decisions Reconciliation vs Forecasts Reconciliation
11:10 AM - 11:30 AM
Location: Juxian Ballroom
Speaker: Mahdi Abolghasemi

Probabilistic Nonlinear Forecast Reconciliation Methods: Projection, Importance Sampling, and Kalman Filtering
11:30 AM - 11:50 AM
Location: Juxian Ballroom
Speaker: Anubhab Biswas

Modeling the Uncertainty on the Covariance Matrix for Probabilistic Forecast Reconciliation
11:50 AM - 12:10 PM
Location: Juxian Ballroom
Speaker: Chiara Carrara

Forecast Reconciliation with Heuristic Structure Averaging
12:10 PM - 12:30 PM
Location: Juxian Ballroom
Speaker: Jincen Luo

11:10 AM - 12:30 PM

Machine Learning and Statistical Methods for Complex Forecasting Problems
Location: Meeting Room 1

Risk spillover and Systemic Risk Early Warning in Financial Institutions: A DY-GNN-LSTM Model Based on High-Frequency Data
11:10 AM - 11:40 AM
Location: Meeting Room 1
Speaker: Ke Zhang

Improved Random-Forest-Based Bilevel Optimization for Personalized Travel Demand Equilibrium under the E-R-A Framework
11:40 AM - 12:10 PM
Location: Meeting Room 1
Speaker: Zixuan Zhao

Yield Nowcasting Reconcilition under Gaussian Framework
12:10 PM - 12:30 PM
Location: Meeting Room 1
Speaker: Zhuoqun Xie

11:10 AM - 12:30 PM

MacroFor: Text and LLMs
Location: Meeting Room 2

Policy Communication, Market Expectations, and Economic Resilience: Causal Identification Based on Mixed-Frequency Data and Textual Analysis
11:10 AM - 11:30 AM
Location: Meeting Room 2
Speaker: Xinyu Guo

Can Public Opinion Big Data Help Improve Macroeconomic Forecasting?
11:30 AM - 11:50 AM
Location: Meeting Room 2
Speaker: Xiaofen Li

When Algorithms Speak with Accents: Economic Forecasting Disparities Across Language-Specific LLMs
11:50 AM - 12:10 PM
Location: Meeting Room 2
Speaker: Mohan Xu

Crude Oil Futures Price Uncertainty Forecasting: An Explainable Deep Learning Framework Integrating News Sentiment
12:10 PM - 12:30 PM
Location: Meeting Room 2
Speaker: Yaqi Mao

11:10 AM - 12:10 PM

Energy forecast III
Location: Meeting Room 3

Global and Regional Long-term Climate Forecasts: A Heterogeneous Future
11:10 AM - 11:30 AM
Location: Meeting Room 3
Speaker: Lola Gadea Rivas

Improving Risk Forecast through Coverage Probability, Expectile-based Approach and Credibility Theory
11:30 AM - 11:50 AM
Location: Meeting Room 3
Speaker: Khreshna Syuhada

QRA-Based Ensemble Forecasting Method for Carbon Price Intervals
11:50 AM - 12:10 PM
Location: Meeting Room 3
Speaker: Shunxin Ye

11:10 AM - 12:30 PM   **Financial Forecasting: Stats I**

Location: Meeting Room 4

> ### Generalized Principal Component Analysis for Large-dimensional Matrix Factor Model
>
> 11:10 AM - 11:30 AM
> Location: Meeting Room 4
> Speaker: Yujie Hou
>
> ### Research on Volatility and Arbitrage Based on the AcGB2 Model
>
> 11:30 AM - 11:50 AM
> Location: Meeting Room 4
> Speaker: Chen Jiayi
>
> ### Dynamic Factor Correlation Model
>
> 11:50 AM - 12:10 PM
> Location: Meeting Room 4
> Speaker: Chen Tong
>
> ### Time Series Forecasting Using Quantile Regression Based on Fuzzy-probabilistic Inference
>
> 12:10 PM - 12:30 PM
> Location: Meeting Room 4
> Speaker: Tomas Tichy

11:10 AM - 12:30 PM   **Climate, Environment & Helathcare**

Location: Meeting Room 5

> ### Modeling a Virtual Reality Enabler: a Climate Change Use Case
>
> 11:10 AM - 11:30 AM
> Location: Meeting Room 5
> Speaker: Anna Boros
>
> ### Understanding Spatio-Temporal Extremes: Max-Stable Models in Climate Change Research
>
> 11:30 AM - 11:50 AM
> Location: Meeting Room 5
> Speaker: Caston Sigauke
>
> ### Prediction of Children's Health Status when Impacted by Climate Change
>
> 11:50 AM - 12:10 PM
> Location: Meeting Room 5
> Speaker: Dessie Wanda
>
> ### On the Estimation of Climate Normals and Anomalies
>
> 12:10 PM - 12:30 PM
> Location: Meeting Room 5
> Speaker: Tommaso Proietti

11:10 AM - 12:30 PM   **Financial Forecasting: Volatility**

Location: Meeting Room 6

> ### Dynamic Options Portfolio Construction with Very Short Time-to-Maturity
>
> 11:30 AM - 11:50 AM
> Location: Meeting Room 6
> Speaker: Maciej Wysocki
>
> ### Enhancing volatility prediction with the Leave-one-out kernel density estimates for outlier detection in GARCH models
>
> 11:50 AM - 12:10 PM
> Location: Meeting Room 6
> Speaker: Wei Chean Tan
>
> ### Using Quantile Time Series and Historical Simulation to Forecast Financial Risk Multiple Steps Ahead
>
> 12:10 PM - 12:30 PM
> Location: Meeting Room 6
> Speaker: Richard Gerlach

11:10 AM - 12:30 PM   **Macro I**
Location: Meeting Room 7

> **China's GDP Nowcast and Business Cycle Analysis - Based on the Three-regime Markov Switching Dynamic Factor Model**
> 11:10 AM - 11:30 AM
> Location: Meeting Room 7
> Speaker: Xiao Cai
>
> **Forecast Reconciliation and Hierarchical Structures in Subnational Mortality Forecasting: Insights from Japan**
> 11:30 AM - 11:50 AM
> Location: Meeting Room 7
> Speaker: Chenlu Deng
>
> **Beyond Numbers: Enhancing Crude Oil Price Forecasting with Economic and Sentiment Signals via LSTM-Attention Networks**
> 11:50 AM - 12:10 PM
> Location: Meeting Room 7
> Speaker: Shi Yuanyuan
>
> **A Drift-Aware Dynamic Ensemble Learning Framework for Forecasting Agricultural Futures Returns**
> 12:10 PM - 12:30 PM
> Location: Meeting Room 7
> Speaker: Zeng Liling

11:10 AM - 12:30 PM   **Macro II**
Location: Meeting Room 8

> **Simultaneous Variable Selection and Estimation for a Partially Linear Cox Model**
> 11:10 AM - 11:30 AM
> Location: Meeting Room 8
> Speaker: Tingting Cai
>
> **A Multi-Crop Yield Prediction Framework Integrating Explainable Ensemble Learning and Heterogeneous Data Sources**
> 11:30 AM - 11:50 AM
> Location: Meeting Room 8
> Speaker: Boting Zhang
>
> **Inter-Provincial Social Insurance Revenue and Expenditure Forecast in China**
> 11:50 AM - 12:10 PM
> Location: Meeting Room 8
> Speaker: Di Zheng
>
> **Nowcasting Tail Risk of GDP Growth under High-dimensional Data: A Novel Approach Combining MF-QRLSTM with a Weighted Composite Probability Distribution**
> 12:10 PM - 12:30 PM
> Location: Meeting Room 8
> Speaker: Han Liu

11:10 AM - 12:30 PM   **Explainability**
Location: Meeting Room 10

> **Forecasting Demand Surges for Irregular Events in Ride-Hailing Services Using Leading Indicators**
> 11:10 AM - 11:30 AM
> Location: Meeting Room 10
> Speaker: Marc Schwalbach
>
> **I Don't Understand Your Model; Explain it to Me!**
> 11:30 AM - 11:50 AM
> Location: Meeting Room 10
> Speaker: Trevor Sidery
>
> **Forecasting-driven Anomaly Detection at Scale: Lyft's Approach to Observability**
> 11:50 AM - 12:10 PM
> Location: Meeting Room 10
> Speaker: Han Wang
>
> **Candlestick Components and Market Directions: Not All Components Are Created Equal**
> 12:10 PM - 12:30 PM
> Location: Meeting Room 10
> Speaker: Haibin Xie

11:10 AM - 12:30 PM   **Transportation Forecasting**
Location: Meeting Room 11

> ### A Flight-Level Neural Network Approach to Forecasting Daily Airport Fuel Uplift
> 11:10 AM - 11:30 AM
> Location: Meeting Room 11
> Speaker: Alex Cao
>
> ### Have Arrivals and Departures in Mexico Returned to Pre-pandemic Normality: the Case of Mexico City International Airport?
> 11:30 AM - 11:50 AM
> Location: Meeting Room 11
> Speaker: Erick Heredia
>
> ### A Spatio-Temporal Dynamic Graph Model Based on Dual-Stream Convolutional Neural Network for Traffic Speed Prediction
> 11:50 AM - 12:10 PM
> Location: Meeting Room 11
> Speaker: Xudong Long
>
> ### Container Throughput Forecasting for Ningbo-Zhoushan Port using Combined SARIMA-LSTM Approach
> 12:10 PM - 12:30 PM
> Location: Meeting Room 11
> Speaker: Zhihao Zhou

12:30 PM - 2:00 PM   **Buffet Lunch**
Location: Jufuyuan Restaurant on the 1st Floor of the Friendship Palace

2:00 PM - 3:00 PM   **Grey Forecasting Modelling and Applications**
Location: Meeting Room 11

> ### Grey Modelling of Dynamical Systems for Time-series Analysis and Forecasting
> 2:00 PM - 2:20 PM
> Location: Meeting Room 11
> Speaker: Wei Baolei
>
> ### Grey Forcasting Models for Prognostics Health Management
> 2:20 PM - 2:40 PM
> Location: Meeting Room 11
> Speaker: Naiming Xie
>
> ### Fourier Time-varying Grey Model for Seasonal Demand Forecasting
> 2:40 PM - 3:00 PM
> Location: Meeting Room 11
> Speaker: Lili Ye

2:00 PM - 3:00 PM   **What Has AI Ever Done for Supply Chain Forecasting? Anecdotes and Case Studies from 2004 to 2024**
Location: Juxian Ballroom
Speaker: Sven Crone

2:00 PM - 3:00 PM   **MacroFor: Inflation II**
Location: Meeting Room 1

> ### Stationary Density Estimation for ARCH Models with Applications in Quantile Regression
> 2:00 PM - 2:20 PM
> Location: Meeting Room 1
> Speaker: Manuel Dario Hernandez-Bejarano
>
> ### Communication of Inflation Forecast Uncertainty: The Influence of Probabilistic Communication on Public's Perception and Economic Decision-making
> 2:20 PM - 2:40 PM
> Location: Meeting Room 1
> Speaker: Nora Luo
>
> ### Time-varying Probabilistic Forecast Combinations Based on Particle Filtering: Diversity Matters.
> 2:40 PM - 3:00 PM
> Location: Meeting Room 1
> Speaker: Xiaorui Luo

2:00 PM - 3:00 PM   **Methodological Innovations in Tourism Forecasting**
Location: Meeting Room 2

> **Interval Forecasting of Tourism Demand Using a Novel Intelligent Combination Technique**
> 2:00 PM - 2:20 PM
> Location: Meeting Room 2
> Speaker: Guo Honggang
>
> **A Novel Pattern Recognition Method for Tourism Demand Forecasting**
> 2:20 PM - 2:40 PM
> Location: Meeting Room 2
> Speaker: Junfeng Huang
>
> **Development of a Real-time Tourism Demand Forecasting System for Hong Kong**
> 2:40 PM - 3:00 PM
> Location: Meeting Room 2
> Speaker: Xinyan Zhang

2:00 PM - 3:00 PM   **Renewable Planning and Climate-Informed Forecasting**
Location: Meeting Room 3

> **Forecasting the El Niño Southern Oscillation (ENSO) Index with High-Dimensional Factor Models**
> 2:00 PM - 2:20 PM
> Location: Meeting Room 3
> Speaker: Alessandro Giovannelli
>
> **Integrating Renewable Energy Forecasting and Sustainable Development Goals: Proposal of a Framework for Plant Site Selection**
> 2:20 PM - 2:40 PM
> Location: Meeting Room 3
> Speaker: Gustavo Melo
>
> **Cyclical Time Series: an Empirical Analysis of Temperatures in Central England over Three Centuries**
> 2:40 PM - 3:00 PM
> Location: Meeting Room 3
> Speaker: Liudas Giraitis

2:00 PM - 3:00 PM   **Recent Advances in Mortality Modelling and Forecasting**
Location: Meeting Room 4

> **Low-rank Tensor Autoregressive Models for Mortality Modeling**
> 2:00 PM - 2:20 PM
> Location: Meeting Room 4
> Speaker: Tim Boonen
>
> **A Functional Signature Approach for Mortality Forecasting**
> 2:20 PM - 2:40 PM
> Location: Meeting Room 4
> Speaker: Zhong Jing Yap
>
> **Constructing Prediction Intervals for the Age Distribution of Deaths**
> 2:40 PM - 3:00 PM
> Location: Meeting Room 4
> Speaker: Hanlin Shang

2:00 PM - 3:00 PM   **Financial Forecasting: Risk IV**
Location: Meeting Room 5

> **Research on a Multi-Agent Collaborative Early Warning System for Multinational Corporate Interest Security Based on Reinforcement Learning**
> 2:00 PM - 2:20 PM
> Location: Meeting Room 5
> Speaker: Xiaowei Li
>
> **Transformer-based Downside Risk Forecasting: A Data-Driven Approach with Realized Downward Semi-Variance**
> 2:20 PM - 2:40 PM
> Location: Meeting Room 5
> Speaker: Yuetong Zhang
>
> **Forecasting Probability Distributions of Financial Returns with Deep Neural Networks**
> 2:40 PM - 3:00 PM
> Location: Meeting Room 5
> Speaker: Jakub Michańków

2:00 PM - 3:00 PM **Financial Forecasting: Stats II**
Location: Meeting Room 6

> ### The Puzzle of Overpriced European Treasury Auctions
> 2:00 PM - 2:20 PM
> Location: Meeting Room 6
> Speaker: Jose Faias
>
> ### Conditionally Optimal HAR Forecasts
> 2:20 PM - 2:40 PM
> Location: Meeting Room 6
> Speaker: Andrey Vasnev
>
> ### Forecasting Expected Stock Returns: a Shrinkage Combination Approach
> 2:40 PM - 3:00 PM
> Location: Meeting Room 6
> Speaker: Han Feng

2:00 PM - 3:00 PM **Machine Learning in TourismForecasting II**
Location: Meeting Room 7

> ### Human Expertise vs. Machine Learning: Forecasting China's Outbound Tourism Through a Two-Round Delphi Survey
> 2:00 PM - 2:20 PM
> Location: Meeting Room 7
> Speaker: Shanshan (Vera) Lin
>
> ### Collaborative Multi-agent Strategies and Tourism Demand Forecasting
> 2:20 PM - 2:40 PM
> Location: Meeting Room 7
> Speaker: Peiying Zhang
>
> ### Forecasting Tourist Arrival Using Image Data and LLM
> 2:40 PM - 3:00 PM
> Location: Meeting Room 7
> Speaker: Haoran Zhang

2:00 PM - 3:00 PM **MacroFor: Complexity**
Location: Meeting Room 8

> ### Virtue of Complexity in Housing Price Prediction
> 2:00 PM - 2:20 PM
> Location: Meeting Room 8
> Speaker: Jinfeng Gan
>
> ### Somewhere between Simplicity and Complexity
> 2:20 PM - 2:40 PM
> Location: Meeting Room 8
> Speaker: Yin Zihan
>
> ### How Predictable is Chinese Stock Market? New Comprehensive Empirical Evidence
> 2:40 PM - 3:00 PM
> Location: Meeting Room 8
> Speaker: Ting Zhang

2:00 PM - 3:00 PM **Forecasting the Worst/Best Scenarios**
Location: Meeting Room 10

> ### Decoupling Systemic Risk into Endopathic and Exopathic Competing Risks Through Autoregressive Conditional Accelerated Fréchet Model
> 2:00 PM - 2:20 PM
> Location: Meeting Room 10
> Speaker: Ji Jingyu
>
> ### Sparse Multivariate Autoregressive Conditional Fréchet Models for High-Frequency Extreme Risk Dynamics
> 2:20 PM - 2:40 PM
> Location: Meeting Room 10
> Speaker: Zhengjun Zhang
>
> ### Competing-risk Weibull Survival Model with Multiple Causes
> 2:40 PM - 3:00 PM
> Location: Meeting Room 10
> Speaker: Chengxiu Ling

3:10 PM - 4:10 PM **Forecast Reconciliation: Geometry, Optimisation, and Insights Beyond Hierarchical Time Series**
Location: Juxian Ballroom
Speaker: Anastasios Panagiotelis

4:20 PM - 5:20 PM **Closing Ceremony**
Location: Juxian Ballroom