

## Workshop on Current Modelling and Forecasting Practices in Central Banks

29-30 September 2017 | Swissôtel Büyük Efes, Smyrna I Hall

Izmir, Turkey

### Program

#### 29th September 2017, Friday

08:45 – 09:00	<b>Welcoming Remark</b> <b>Pinar Özlü, Central Bank of the Republic of Turkey</b>
09:00 – 10:00	<b>Session I</b> <b>Mahmut Günay and Tayyar Büyükbaşaran, Central Bank of the Republic of Turkey</b> “Forecasting and Policy Analysis at the Central Bank of Turkey: Current Issues”
10:00 – 10:15	<b>Discussion</b>
10:15 – 11:15	<b>Session II</b> <b>Matteo Mogliani, Bank of France</b> “Short Term Forecasting: Bank of France”
11:15 – 11:30	<b>Discussion</b>
11:30 – 11:45	<b>Coffee Break</b>
11:45 – 12:45	<b>Session III</b> <b>Konstantinos Theodoridis, Bank of England</b> “Detecting Shifts in Forecast Accuracy and the Use of Large BVAR and FVAR Models in Forecasting”
12:45 – 13:00	<b>Discussion</b>
13:00 – 14:30	<b>Lunch (Café Swiss)</b>
14:30 – 15:30	<b>Session IV</b> <b>Cem Çakmaklı, Koç University</b> “Forecasting inflation using survey expectations and target inflation: Evidence for Brazil and Turkey and related research”
15:30 – 15:45	<b>Discussion</b>
15:45 – 16:00	<b>Coffee Break</b>
16:00 – 17:00	<b>Session V</b> <b>Michał Rubaszek, National Bank of Poland</b> “Exchange rate forecasting with DSGE models”
17:00 – 17:15	<b>Discussion</b>
19:00	<b>Gala Dinner (Equinox Restaurant)</b>

## 30th September 2017, Saturday

<b>09:00 – 10:00</b>	<b>Session VI</b> <b>Stefano Siviero, Bank of Italy</b> “Macroeconomic Modelling and Forecasting. Current Issues and the Road Ahead”
<b>10:00 – 10:15</b>	<b>Discussion</b>
<b>10:15 – 10:30</b>	<b>Coffee Break</b>
<b>10:30 – 11:30</b>	<b>Session VII</b> <b>Balazs Vilagi: Hungarian National Bank</b> “The Macroeconomic Forecasting Model of the MNB”
<b>11:30 – 11:45</b>	<b>Discussion</b>
<b>11:45 – 12:45</b>	<b>Session VIII</b> <b>Tibor Hledik: Czech National Bank</b> “Models for Monetary Policy Analysis at CNB”
<b>12:45 – 13:00</b>	<b>Discussion</b>
<b>13:00 – 13:15</b>	<b>Closing Remarks</b>
<b>13:15 – 14.45</b>	<b>Lunch (Café Swiss)</b>