



7 October 2022

Narodowy Bank Polski Webinar

Combining density forecasts of inflation by minimizing the CRPS

Programme

09:00	Welcome remarks <i>Ms Bożena Śliwińska, Deputy Director, International Department</i>
09:15-10:30	Continuous Rank Probability Score (CRPS) for the mixture of predictive distributions. Equal weights versus time-varying weights based on minimizing the CRPS <i>Mr Łukasz Lenart, Economic Adviser, Economic Analysis and Research Department, NBP</i>
10:30-10:45	Break
10:45-12:15	Optimal combining using Mathematica. Experiment for inflation predictive densities used in NBP <i>Mr Łukasz Lenart, Economic Adviser, Economic Analysis and Research Department, NBP</i>
12:15-12:30	Questions & Answers Session