NARODOWY
BANK POLSKI

22-23 February 2022

Narodowy Bank Polski Webinar

Probabilistic inflation forecasting with model pooling

Tentative programme

22 February, Tuesday (UTC +2)	
09:00-09:15	Welcome remarks
09:15 – 10:00	Introduction, point vs. density prediction, presentation of probabilistic forecasts: probabilities, fan-charts
10:00 – 11:00	Approaches to uncertainty modelling: ex-post vs. ex-ante uncertainty
11:00 – 12:00	Ex-post evaluation of density forecasts: scoring rules, PITs
12:00 – 13:00	Combinations of density forecasts: different approaches
13:00 – 13:30	Questions and answers session
23 February, Wednesday (UTC +2)	
09:00-10:45	Elements of Bayesian inference
10:45-11:30	Dynamic non-Gaussian nonlinear models for inflation forecasting
11:30-13:00	Forecasting inflation using many models
13:00-13:30	Questions and answers session

Contact person:

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