NBP Narodowy Bank Polski

1–2 September 2021

Narodowy Bank Polski Webinar
Probabilistic inflation forecasting with model pooling

Tentative programme

Wednesday, 1 September 2021 (UTC +2)	
09:00 – 09:10	Welcome address *International Department*
09:10 – 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
Thursday, 2 September 2021 (UTC +2)	
9:00 – 10:00	Elements of Bayesian inference
10:00 – 11:00	Dynamic non-Gaussian nonlinear models for inflation forecasting
11:00 – 12:00	Forecasting inflation using many models
12:00 – 13:00	Questions and answers session

Contact person:

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