

**Centre for Latin American Monetary Studies - International Monetary Fund  
Institute for Capacity Development**

**Advanced Macroeconomic Forecasting, OT17.20**

**Mexico City, Mexico**

**September 18-22, 2017**

**PROGRAM**

<b><i>Monday, September 18</i></b>		
9:00 a.m. – 9:30 a.m.		<b>Opening Session</b> Mr. Fernando Tenjo General Director, CEMLA Ms. Luciana Juvenal Western Hemisphere Division, IMF Institute
9:30 a.m. – 11:00 a.m.	L-1	<b>Introduction to VARs</b> Ms. Luciana Juvenal
11:15 a.m. – 12:30 p.m.	L-2	<b>Forecasting with Vector Autoregression Models</b> Mr. Andres Gonzalez Research Department, Banco de la República
2:00 p.m. – 3:30 p.m.	L-3	<b>Using the Kalman Filter I</b> Ms. Luciana Juvenal
3:45 p.m. – 5:30 p.m.	L-4	<b>Using the Kalman Filter II</b> Mr. Andres Gonzalez
<b><i>Tuesday, September 19</i></b>		
9:00 a.m. – 12:30 p.m.	L-5	<b>Forecasting with Mixed frequency models I</b> Mr. Massimiliano Marcellino Full Professor Department of Economics Bocconi University
2:00 p.m. – 5:30 p.m.	L-6	<b>Forecasting with Mixed frequency models II</b> Prof. Massimiliano Marcellino

<b>Round table</b>	
<b>Time Series Forecasting in Macroeconomics</b>	
<b>September 20</b>	
9:00 a.m. – 10:00 a.m.	Brazil: Euler Mello, Advisor for Modeling and Forecasting, Research Department, Banco Central do Brasil
<i>Break</i>	
10:15 a.m. – 11:15 a.m.	Mexico: Alejandrina Salcedo Cisneros, Director of Economic Measurement, Banco de México
<i>Break</i>	
11:30 a.m. – 12:30 p.m.	Chile: Wildo González, Chief of Macroeconomic Analysis, Banco Central de Chile
<i>Break</i>	
2:00 p.m. – 3:00 p.m.	Colombia: Alexander Guarín López, Senior Researcher, Macroeconomic Modeling Banco de la República
<i>Break</i>	
3:15 p.m. – 4:15 p.m.	Peru: Fernando Pérez-Forero, Chief of Monetary Programming, Banco Central de Reserva del Perú
<i>Break</i>	
3:30 p.m. – 4:30 p.m.	Canada: Jing Yang, Deputy Managing Director, Canadian Economic Analysis Department, Bank of Canada
<b>Thursday, September 21</b>	
9:00 a.m. – 10:30 p.m.	<b>Nowcasting Models for Brazil and Canada</b> Michele Modugno Principal Economist, Financial and Macroeconomic Stability Studies, Federal Reserve Board
11:00 a.m. – 12:30 p.m.	<b>Macroeconomic Forecasting</b> Douglas Michael Laxton Division Chief IMF Research Department
2:00 p.m. – 5:30 p.m.      L-7	<b>Bayesian Estimation, Analysis and Regression</b> Björn van Roye Economist European Central Bank
<b>Friday, September 22</b>	
9:00 a.m. – 10:30 p.m.      W-1	<b>Introduction to BEAR Toolbox</b> Björn van Roye
<i>Break</i>	
11:00 a.m. – 12:30 p.m.      W-2	<b>Workshop BEAR Toolbox</b> Björn van Roye