Workshop on "Advances in alternative data and machine learning for macroeconomics and finance"

Paris, 9 September 2022

9:00	***Welcome Coffee***
9:30	**Sparse multivariate modeling for stock returns predictability** Daniele Bianchi (Queen Mary University of London) Discussant: Veronika Czellar (Skema Business School)
10:15	**Measuring and Nowcasting Macroeconomic Variables with Textual Data** Juri Marcucci (Banca d'Italia) Discussant: Emmanuel Flachaire (AMSE)
11:00	***Coffee Break***
11:30	**Reading the News: Telling Supply from Demand in Commodity Markets** Evguenia Passari (University Paris Dauphine) Discussant: Simona Delle Chiaie (ECB)
12:15	**An interpretable machine learning workflow with an application to economic forecasting** Andreas Joseph (Bank of England), joint with M. Buckmann Discussant: Thomas Renault (U. Paris 1)
13 :00	***Lunch***
14:30	***Keynote address*** **Three common factors** Eric Ghysels (University of North Carolina at Chapel Hill)
15:30	***Coffee Break***
16:00	**Monitoring macroeconomic risk** Maximilian Schroeder (BI Oslo), joint with D. Korobilis (University of Glasgow) Discussant: Mirco Rubin (Edhec Nice)
16:45	**The Anatomy of Out-of-Sample Forecasting Accuracy** Christian Montes Schütte (Aarhus University), joint with D. Borup, P. Goulet Coulombe, D. Rapach and S. Schwenk-Nebbe Discussant: Claudia Foroni (ECB)
17:30	***Adjourn***

LOCATION: *Institut Louis Bachelier, Palais Brongniart, Place de la Bourse, 75002 Paris*

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