

## 2004-2013 Past Brown Bag Seminars

Date	Title	Presenter
<b>2013</b>		
Apr 18	The Impact of Monetary Policy Surprises on Energy Prices	Arabinda Basistha, West Virginia University
Apr 11	State Space Models for Market-Share Time Series	Keith Ord, Georgetown University and the Research Program on Forecasting
Apr 4	Creation of Holiday Variables for the Deseasonalization of Transportation data	Theresa Firestine, Bureau of Transportation Statistics
Feb 28	Evaluating Oil Price Forecasts	Fred Joutz, George Washington University and the Research Program on Forecasting
Feb 21	The Cyclicity of Sales, Regular and Effective Prices: Business Cycle and Policy Implications	Olivier Coibion, IMF and UT Austin
Feb 14	Differential Interpretation of Public Information: Estimation and Inference	Xuguang (Simon) Sheng, American University and the Research Program on Forecasting
Feb 7	U.S. Population Projections	Jennifer Ortman, U.S. Census Bureau
<b>2012</b>		
Dec 13	Exchange Rates as Exchange Rate Common Factors	Ryan Greenaway-McGrevy of the Bureau of Economic Analysis
Apr 26	Real-Time Forecasts for the World Economy – a Practitioner’s Perspective	Robin Koepke and Emre Tiftik, Institute of International Finance
Apr 19	Forecasting the Price of Oil	Ron Alquist, Bank of Canada
Apr 12	Forecasting Inflation in Azerbaijan	Dr. Fakhri Hasanov, Fullbright Scholar at GWU
Mar 15-16	11th OxMetrics User Conference	
<b>2011</b>		
Dec 08	When are Direct Multi-Step and Iterative Forecasts Identical?	Tucker McElroy, U.S. Census Bureau
Dec 01	An Experiment in Epidemiological Forecasting: A comparison of forecast accuracies among difference methods of forecasting Deer Mouse Population Density in Montana	Robert Yaffee, New York University, New York
Nov 17	Information Rigidity and Herding in Growth Forecasts: Evidence from a Large International Panel	Prakash Loungani, International Monetary Fund
Nov 03	The Puzzle of Immigration and Population Projections	Karen Woodrow-Lafie, Maryland Population Research Center

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Oct 27	Did Sea Levels Rise in the 20th Century?	Yaniv Reingewertz, Hebrew University and The George Washington University
Oct 06	On the Network Topology of Variance Decompositions: Measuring the Connectedness of Financial Firms	Francis X. Diebold, University of Pennsylvania
Sep 08	<ul style="list-style-type: none"> <li>• Short Course on New Approaches in Economic Forecasting</li> <li>• Seminar Presentation: Forecasting by factors, by variables, by both, or neither?</li> </ul>	
May 05	Cross-Country Evidence on the Quality of Fiscal Forecasts	João Tovar Jalles, University of Cambridge; Iskander Karibzhanov, University of Minnesota; and Prakash Loungani, International Monetary Fund
Apr 14	<ul style="list-style-type: none"> <li>• Comparing Government Forecasts of the United States' Gross Federal Debt</li> <li>• Modeling and Forecasting Residential Energy Consumption in the US Mountain Region</li> </ul>	<ul style="list-style-type: none"> <li>• Andrew B. Martinez, The George Washington University</li> <li>• Jason Jorgenson, US Department of Housing and Urban Development, and Fred Joutz, The George Washington University</li> </ul>
Apr 07	Estimation and Inference with Weak, Semi-Strong, and Strong Identification	Xu Cheng, University of Pennsylvania
Mar 31	Forecasting the Intermittent Demand for Slow-Moving Items	Keith Ord, Georgetown University
Mar 17 Mar 18	19th Symposium of the Society for Nonlinear Dynamics and Econometrics	
Feb 24	Evaluating Alternative Methods of Forecasting House Prices — A Post-Crisis Reassessment	William D. Larson, The George Washington University
Feb 17	Are Macroeconomic Variables Useful for Forecasting the Distribution of US Inflation?	Sebastiano Manzan, Baruch College, The City University of New York
Jan 27	The Information Content of the Institute for Supply Management Purchasing Managers' Survey	Daniel Bachman, IHS Global Insight
<b>2010</b>		
Dec 15	Examination of Forecast Errors In USDA Cotton Forecasts	Olga Isengildina-Massa, Clemson University
Dec 02	Practical Inflation Forecasting	Jon Faust, Johns Hopkins University
Nov 18	Forecasting Disparaged Data: A Practitioner's Response based on	Rob Vigfusson, Federal Reserve Board, Joint with Etienne Gagnon and

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	his paper, Policy-Relevant Exchange Rate Pass-Through to U.S. Import Prices	Ben Mandel
Nov 04	Special seminar in honor of Professor Herman Stekler	
Oct 28	Measuring Aggregate Uncertainty in a Panel of Forecasts and a New Test for Forecast Heterogeneity	Xuguang Sheng, American University
Oct 21	Predicting US Recessions: A New Forecast Combination Based Approach	Chikako Baba and Turgut Kisinbay, International Monetary Fund (IMF)
Oct 20	Information Rigidity and the Expectations Formation Process: A Simple Framework and New Facts	Olivier Coibion, The College of William and Mary, Joint with Macro-International Seminar
Oct 14	How Useful are Estimated DSGE Model Forecasts for Central Bankers?	Rochelle Edge, Federal Reserve Board
Sep 30	Using Labor Force Flows To Forecast the Labor Market	Chris Nekarda and Regis Barnichon, Federal Reserve Board
Sep 27	Disagreement Among Forecasters in G7 Countries	Professor Ulrich Fritsche, University of Hamburg
Sep 09	When Is Sticky Information More Information? Tracking Economic Activity Using Diffusion Indices	Pierre-Daniel Sarte, Federal Reserve Bank of Richmond
Sep 02	The IMF's WEO Forecasting Process	Daniel Leigh, International Monetary Fund
May 20	Empirical Model Selection: Friedman and Schwartz Revisited	Neil Ericsson, Federal Reserve Board and The George Washington University
May 13	Do IFO WES Surveys Provide Useful Forecasts?	Mark Hutson, The George Washington University
May 13	Thailand's Energy Security: Strategic Petroleum Reserve	Poonpat Leesombatpiboon, The George Washington University
Apr 29	Continuous-Time Signal Extraction: Filter Design for Economic Time Series	Thomas Trimbur, Federal Reserve Board
Apr 22	What the Market Watched: Bloomberg News Stories and Bank Returns as the Financial Crisis Unfolded	Robin Lumsdaine, American University
Apr 21	The Role of Inventories and Speculative Trading in the Global Market for Crude Oil	Lutz Kilian, University of Michigan (Joint with our Macro-International Seminar)
Apr 15	Why Be Safe? Public and Private Enforcement in the Air Transportation Industry	Nicole Funari, Michigan State University

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Mar 18 Mar 19	8th Ox Metrics User Conference	Local organizers: Neil R. Ericsson and Frederick L. Joutz, Department of Economics, The George Washington University
Mar 04	Perspectives on Macroeconomic Forecast Evaluation	Herman Stekler, The George Washington University
Feb 18	Forecast Error and Uncertainty: Energy Price Forecasts and Confidence Intervals	Tancred Lidderdale, Energy Information Administration
Jan 21	Do Higher Wind Power Penetration Levels Pose a Challenge to Electric Power Security?: Evidence from the Forecasting Wind Generation in the ERCOT Power Grid in Texas	Kevin Forbes, The Catholic University of America
<b>2009</b>		
Dec 15	Forecasting Turning Points: Consensus and Disagreement	Prakash Loungani, International Monetary Fund, work with Natalia Tamirisa and Herman Stekler
Nov 17	How Well Are Recessions and Recoveries Forecast?	Prakash Loungani, International Monetary Fund and Natalia Tamirisa
Nov 03	Unplanned Inventories and the Decline in Gross Domestic Product (GDP) Volatility	James Morley, Washington University in St. Louis
Oct 29	Real-time VAR Forecasting with a Judgmental Democratic Prior	Jonathan Wright, Johns Hopkins University
Oct 27	How strong a recovery for the world in 2010?	John Walker, Chairman, Oxford Economics
Oct 13	Forecast Evaluation of Small Nested Model Sets	Kirstin Hubrich, European Central Bank and the Federal Reserve Board, Joint work with Ken West
Sep 22	Consensus Forecasts and Inefficient Information Aggregation	Chris Crowe, International Monetary Fund
Sep 16	Introducing the Euro-STING: Short-Term Indicator of Euro Area Growth	Gabriel Perez-Quiros Joint with The George Washington University Macro-International Seminar
Sep 08	Forecasting and Empirical Model Selection	Neil Ericsson — Chief, Research and Information Systems Section Division of International Finance Federal Reserve Board
May 12	Measuring U.S. International Relative Prices: A WARP View of the World	Jaime Marquez — Division of International Finance Federal Reserve Board
Apr 14	Measuring Forecast Uncertainty by Disagreement: The Missing Link	Kajal Lahiri - Department of University at Albany, State University of New York Economics

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Mar 13	Rethinking our Approach to Time Series Analysis	Ralph Snyder - Department of Econometrics and Business Statistics Monash University, Australia
Mar 10	Modeling and Forecasting Electricity Loads: Capturing Hourly, Daily, and Seasonal Effects	Fred Joutz, The George Washington University
Feb 10	Evaluating Inflation Forecasts in Real Time	Dean Croushore, University of Richmond and Interim Director Real-Time Data Research Center Federal Reserve Bank of Philadelphia
Jan 13	Forecasting the U.S. Economy Over the Very Long Run	Jeffery F. Werling, Inforum
<b>2008</b>		
Dec 11	Macroeconomic Outlook	Chris Varvares, President, Macroeconomic Advisers
Nov 19	The Asymmetric Business Cycle Special Joint Seminar with the GWU Macro-International Seminar Series	James Morley, Washington University in St Louis with Jeremy Piger
Nov 18	Understanding and Forecasting House Prices in the United States and Around the Globe	Prakash Loungani, Joint work with Charles Collins and Natalia Tamirisa
Sep 18	The Use of Encompassing Tests for Forecast Combinations	Turgut Kisinbay, International Monetary Fund
May 22	The Housing Bubble and the Resulting Impact on Employment	Kathryn Byun, Bureau of Labor Statistics
Mar 13	An Absorption Approach to Modeling the U.S. Current Account	Ed Gamber, Lafayette College, co-authored with Juann Hung, Congressional Budget Office
Feb 21	Coupled Economies, Decoupled Forecasters?	Prakash Loungani, International Monetary Fund
Jan 17	Integrating Judgmental and Quantitative Forecasts	Stephen MacDonald, Senior Economist, Economic Research Service, USDA
<b>2007</b>		
Nov 08	Has the Fed's Forecasting Advantage Eroded?	Julie Smith, Lafayette College, co-authored with Ed Gamber
Oct 18	Jointly Evaluating the Federal Reserve's Quantitative Forecasts of Real GDP Growth and Inflation	Tara Sinclair co-authored with Herman Stekler and Elizabeth Reid
Aug 07	A Framework for Decomposing Shocks and Measuring Volatilities Derived from Multi- Dimensional Panel Data of Survey Forecasts	Antony Davies
Apr 17	A Survey of Results from Sports Forecasts	Herman Stekler (joint with the GWU Microeconomics Seminar)

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Mar 20	Forecasting Interments and Gravesites in National Cemeteries, the New Model	by Kathleen Sorensen of the Veterans Administration
Feb 20	Evaluating BLS Labor Force, Employment, and Occupation Projections for 2000	H.O. Stekler and Rupin Thomas
Jan 09	Directional Forecasts of GDP and Inflation: A Joint Evaluation With an Application to Federal Reserve Predictions	Tara M. Sinclair, H.O. Stekler, and Lindsay Kitzinger
<b>2006</b>		
May 09	Calibrating Macroeconomic-and-Micro simulation Models to CBO's Baseline Projections	Tracy L. Foertsch from The Heritage Foundation
Apr 05	presented "Regional Short-term Electricity Consumption Models	Frederick L. Joutz, from The George Washington University
Mar 01	The Future of Macroeconomic Forecasting: Understanding the Forecasting Process	H.O. Stekler, from The George Washington University presented
<b>2005</b>		
Jan 11	Overview of Projections, Data and Other Research Information Available from IRS	Russell (Rusty) Geiman, Chief Projections and Forecasting Group within the IRS Office of Research, Analysis and Statistics
<b>2004</b>		
Dec 14	Long Term Health Care Spending	Greg Won, from the Office of the Actuary, Centers for Medicare and Medicaid Services
Nov 09	The Integration US Transportation Satellite Accounts into the Bureau of Transportation Statistics Economic Analysis Modeling System (BTEAMS)	Brian W Sloboda, David Chien, US Department of Transportation, Bureau of Transportation Statistics
Sep 14	An Evaluation of BLS Labor Force, Employment, and Occupation Forecasts for the Year 2000	Dr. Herman Stekler of GWU
Jun 08	Predictable Uncertainty and Forecast Failure: A First Look at the Issues	Fred Joutz of GWU
May 11	The Use of Econometric and Time Series Methods in Health Care Forecasting	Presented by Richard Bjorklund, Carl F. Newman, and Donald Stockford, Office of the Assistant Deputy Under Secretary for Health, Department of Veterans Affairs

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Apr 13	USDA Baseline: Process, Models, and Applications	Paul Westcott