

ISF 2015 PROGRAM

Schedule

- Registration will be on the Upper Concourse of the Riverside Convention Center
- Tickets for the Gala Event may be purchased at the Registration Desk
- Registration - Hours
 - Sun, June 21 8:00 - 9:00am
 - 3:00 - 5:30pm
 - Mon-Tue, June 22-23 8:00am - 5:00pm (closed during lunch session)
 - Wed, June 24 8:00 - 10:00am

Floor layout can be found on page [99-100]

Saturday June 20

10:00am-4:00pm **IIF Directors Meeting**

Sunday June 21

10:00am-4:00pm **IIF Directors Meeting**

9:00am-4:00pm **Workshop #1: System Identification and Forecasting with Neural Networks (Rm: MR1)**

Dr. Hans-Georg Zimmerman, Siemens AG

9:00am-12:00pm **Workshop #2: Forecast Value Added Analysis (Rm: MR2)**

Michael Gilliland, SAS

1:00-4:00pm **Workshop #3: State Space Modeling of Sequence Data (Rm: MR2)**

Rajesh Selukar, SAS

1:00-4:00pm **Workshop #4: Forecasting to meet demand (Rm: MR3)**

Roland Martin, SAP AG

4:30-5:00pm **IJF Editor's Meeting, (Rm: MR5)**

5:30-7:00pm **Welcome Reception – Riverside Convention Center (New Ballroom)**

Monday June 22

8:15-8:30am **Welcome Address** RC

8:30-9:40am **Keynote Address, Hal Varian** RC

9:45-11:00am **FPT Speaker, Thomas Goldsby** MR10

| | |
|-----------------------------------|-----|
| Forecasting using common features | MR1 |
| Probabilistic energy forecasting | MR2 |
| Forecasting inflation 1 | MR3 |
| Forecast combination | MR4 |
| Forecast evaluation 1 | MR5 |
| Density Forecasting | MR7 |
| Forecasting Financial Time Series | MR8 |

11:00-11:15am **Break**

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|------------------------|--|---|
| 11:15am-12:30pm | FPT Speaker, Steve Morlidge (MR10) ICT & Communications 1 Energy Forecasting 1 Expectation Formation and Policy Implications Information use in supply chain forecasting Methodology Early Warnings 1 Forecasting Financial Data 1 | MR1 MR2 MR3 MR4 MR5 MR7 MR8 |
| 12:30-1:45pm | LUNCH | EX Hall C&D |
| 1:45-3:00pm | Featured Speaker, Barbara Rossi FPT Speaker, Ram Ganeshan Health Forecasting 1 Software & Teaching | MR 1/2/3 MR10 MR4 MR5 |
| 3:00-3:30pm | Break | |
| 3:30-5:10pm | FPT Speaker, Michael Gilliland Early Warnings 2 Nowcasting 1 Business Cycle 1 Intermittent demand Forecasting Forecasting Crisis and Recessions Survey Data Forecasting VaR and ES Forecasting with Combinations and Hierarchies | MR10 MR1 MR2 MR3 MR4 MR5 MR7 MR8 MR9 |
| 5:15-6:00pm | IIF Members Meeting | MR1 |
| Tuesday June 23 | | |
| 8:30-9:40am | Keynote Address, Dimitris Politis | RC |
| 9:45-11:00am | FPT Speaker, Simon Clarke ICT & Communications 2 Forecast evaluation 2 Density Forecasting of Macroeconomic Variables Demand Forecasting 1 Inflation Forecasting between macro and financial sectors Forecasting Financial Data 2 Density/Interval Forecasting | MR10 MR1 MR2 MR3 MR4 MR5 MR7 MR8 MR9 |
| 11:00-11:15am | Coffee Break | |
| 11:15am-12:30pm | FPT Speaker, John Mello Forecasting with Unobserved Components Frontiers in Electricity Demand Forecasting 1 Macroeconomic Forecasting 1 Judgmental Forecasting 1 Forecasting regional Business Cycles Nonlinear Models The Impact of Systemic Risk: defaults, risks and Flows Forecasting for the Touristic sector | MR10 MR1 MR2 MR3 MR4 MR5 MR7 MR8 MR9 |

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|--------------------------|---|---|
| 12:30-1:45pm | LUNCH (EX Hall C&D) | |
| 1:45-3:00pm | Featured Speaker, Tilmann Gneiting FPT Speaker, Paul Goodwin Judgmental Forecasting 2 Forecasting for Management Health Forecasting 2 | MR 1/2/3 MR10 MR4 MR5 MR8 |
| 3:00-3:30pm | Coffee Break | |
| 3:30-5:10pm | FPT Speaker, Fotios Petropoulos Web Data Forecasting with Mixed Data Advanced Tools for seasonal Adjustment Tourism Forecasting Nowcasting 2 Business Cycle 2 Forecasting Financial Data 3 Uncertainty and Economic Activity | MR10 MR1 MR2 MR3 MR4 MR5 MR7 MR8 MR9 |
| Wednesday June 24 | | |
| 8:30-9:40am | Keynote Address, Joel Cohen | RC |
| 9:45-11:00am | FPT Speaker, Robert Fildes Forecasting the Transportation demand Frontiers in Electricity Demand Forecasting 2 Forecasting Inflation 2 Demand Forecasting 2 Nowcasting 3 Exponential Smoothing Forecasting Financial Data 4 Demography/Social Security/Elections | MR10 MR1 MR2 MR3 MR4 MR5 MR7 MR8 MR9 |
| 11:00-11:15am | Coffee Break | |
| 11:15am-12:30pm | Seasonal Adjustment Energy Forecasting 2 Macroeconomic Forecasting 2 Demand Forecasting 3 Forecasting Challenges for Health Simple Forecasting for Better Public Policies Volatility Forecasting Temperature Forecasting | MR1 MR2 MR3 MR4 MR5 MR7 MR8 MR9 |
| 12:30-1:45pm | LUNCH | EX Hall C&D |

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List of Sessions by Topic Area

Keynote talks [All Keynote Talks in Raincross]

- K1 Hal Varian Monday, 8:30-09:40
Bayesian variable selection for nowcasting economic time series
- K2 Dimitris Politis Tuesday, 8:30-09:40
Model-free prediction and regression: a transformation-based approach to inference
- K3 Joel Cohen Wednesday, 08:30-09:40
The human population: projections and predictions

Featured Speakers [All Featured Talks in MR 1/2/3]

- F1 Barbara Rossi Monday, 1:45-3:00
Forecasting in unstable environments: What works and what doesn't
- F2 Tilman Gneiting Tuesday, 1:45-3:00
Evaluating forecasts: why proper scoring rules and consistent scoring functions matter

Forecasting in Practice Track – Speaker Program [All FPT Talks in MR10]

Chair and Organizer: Len Tashman, Editor in Chief, Foresight

- FPT1 Thomas Goldsby Monday, 9:45-11:00
Macrotrends: Big Forces at Work in Our Economy, Our Business, and Supply Chains
- FPT2 Steve Morlidge Monday, 11:15-12:30
Managing the Performance of a Forecasting Process
- FPT3 Ram Ganeshan Monday, 1:45-3:00
Managing Supply Chains in a Digital Interconnected Economy
- FPT4 Michael Gilliland Monday, 1:30-3:10
Role of the Sales Force in Forecasting
- FPT5 Simon Clarke Tuesday, 9:45-11:00
Creating and Sustaining a Collaborative Forecasting Process
- FPT6 John Mello Tuesday, 11:15-12:30
Strategies for Demand and Supply Integration
- FPT7 Paul Goodwin Tuesday, 1:45-3:00
Harnessing your Judgment to Achieve Greater Forecast Accuracy
- FPT8 Fotios Petropoulos Tuesday, 3:30-4:10
Forecasting Support Systems: Ways Forward
- FPT9 Robert Fildes Wednesday, 9:45-11:00
Improving Forecast Quality in Practice

Regular sessions [MR=Meeting Room]

Econometrics

- Invited Expectation Formation and Policy Implications MR3, Monday, 11:15-12:30
- Invited Early Warnings 1 MR7, Monday, 11:15-12:30
- Invited Early Warnings 2 MR1, Monday, 3:30-5:10
- Invited Nowcasting 1 MR2, Monday, 3:30-5:10
- Invited Nowcasting 2 MR5, Tuesday, 3:30-5:10
- Invited Nowcasting 3 MR5, Wednesday, 9:45-11:00
- Invited Business Cycle 1 MR3, Monday, 3:30-5:10
- Invited Business Cycle 2 MR7, Tuesday, 3:30-5:10
- Invited Density Forecasting of Macroeconomic Variables MR3, Tuesday, 9:45-11:00

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| Invited | Inflation | MR5, Tuesday, 9:45-11:00 |
| Invited | Uncertainty and Economic Activity | MR9, Tuesday, 3:30-5:10 |
| Contributed | Forecasting Inflation 1 | MR3, Monday, 9:45-11:00 |
| Contributed | Forecasting Inflation 2 | MR3, Wednesday, 9:45-11:00 |
| Contributed | Survey Data | MR7, Monday, 3:30-5:10 |
| Contributed | Forecasting Crisis and Recessions | MR5, Monday, 3:30-5:10 |
| Contributed | Macroeconomic Forecasting 1 | MR3, Tuesday, 11:15-12:30 |
| Contributed | Macroeconomic Forecasting 2 | MR3, Wednesday, 11:15-12:30 |
| Contributed | Forecasting regional Business Cycles | MR5, Tuesday, 11:15-12:30 |
| Contributed | Forecasting with Mixed Data | MR2, Tuesday, 3:30-5:10 |

Finance

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| Invited | Forecasting Financial Time Series | MR8, Monday, 9:45-11:00 |
| Invited | The Impact of Systemic Risk: defaults, risks and Flows | MR8, Tuesday, 11:15-12:30 |
| Contributed | Forecasting Financial Data 1 | MR8, Monday, 11:15-12:30 |
| Contributed | Forecasting Financial Data 2 | MR8, Tuesday, 9:45-11:00 |
| Contributed | Forecasting Financial Data 3 | MR8, Tuesday, 3:30-5:10 |
| Contributed | Forecasting Financial Data 4 | MR8, Wednesday, 9:45-11:00 |
| Contributed | Forecasting VaR and ES | MR8, Monday, 3:30-5:10 |
| Contributed | Forecasting the relationship between macro and financial sectors | MR7, Tuesday, 9:45-11:00 |
| Contributed | Nonlinear Models | MR7, Tuesday, 11:15-12:30 |
| Contributed | Volatility Forecasting | MR8, Wednesday, 11:15-12:30 |

Energy

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| Invited | Probabilistic energy forecasting | MR2, Monday, 9:45-11:00 |
| Invited | Frontiers in Electricity Demand Forecasting 1 | MR2, Tuesday, 11:15-12:30 |
| Invited | Frontiers in Electricity Demand Forecasting 2 | MR2, Wednesday, 9:45-11:00 |
| Contributed | Energy Forecasting 1 | MR2, Monday, 11:15-12:30 |
| Contributed | Energy Forecasting 2 | MR2, Wednesday, 11:15-12:30 |

Forecasting Methods

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| Invited | Density Forecasting | MR7, Monday, 9:45-11:00 |
| Invited | Forecasting using common features | MR1, Monday, 9:45-11:00 |
| Invited | Forecasting with Combinations and Hierarchies | MR9, Monday, 3:30-5:10 |
| Invited | Seasonal Adjustment | MR1, Wednesday, 11:15-12:30 |
| Contributed | Forecast combination | MR4, Monday, 9:45-11:00 |
| Contributed | Forecast evaluation 1 | MR5, Monday, 9:45-11:00 |
| Contributed | Methodology | MR5, Monday, 11:15-12:30 |
| Contributed | Density/Interval Forecasting | MR9, Tuesday, 9:45-11:00 |
| Contributed | Forecast evaluation 2 | MR2, Tuesday, 9:45-11:00 |
| Contributed | Forecasting with Unobserved Components | MR1, Tuesday, 11:15-12:30 |
| Contributed | Exponential Smoothing | MR7, Wednesday, 9:45-11:00 |

Judgmental Forecasting

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| Contributed | Judgmental Forecasting 1 | MR4, Tuesday, 11:15-12:30 |
| Contributed | Judgmental Forecasting 2 | MR4, Tuesday, 1:45-3:00 |

ICT & Communications

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| Invited | ICT & Communications 1 | MR1, Monday, 11:15-12:30 |
| Invited | ICT & Communications 2 | MR1, Tuesday, 9:45-11:00 |

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Demand/Supply

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|-------------|---|-----------------------------|
| Invited | Information use in supply chain forecasting | MR4, Monday, 11:15-12:30 |
| Invited | Intermittent demand Forecasting | MR4, Monday, 15:30-17:10 |
| Contributed | Demand Forecasting 1 | MR4, Tuesday, 9:45-11:00 |
| Contributed | Demand Forecasting 2 | MR4, Wednesday, 9:45-11:00 |
| Contributed | Demand Forecasting 3 | MR4, Wednesday, 11:15-12:30 |

Health

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| Invited | Forecasting Challenges for Health | MR7, Wednesday, 11:15-12:30 |
| Contributed | Health Forecasting 1 | MR4, Monday, 1:45-3:00 |
| Contributed | Health Forecasting 2 | MR8, Tuesday, 1:45-3:00 |

Tourism

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| Invited | Tourism Forecasting | MR4, Tuesday, 3:30-5:10 |
| Contributed | Forecasting for the Touristic sector | MR9, Tuesday, 11:15-12:30 |

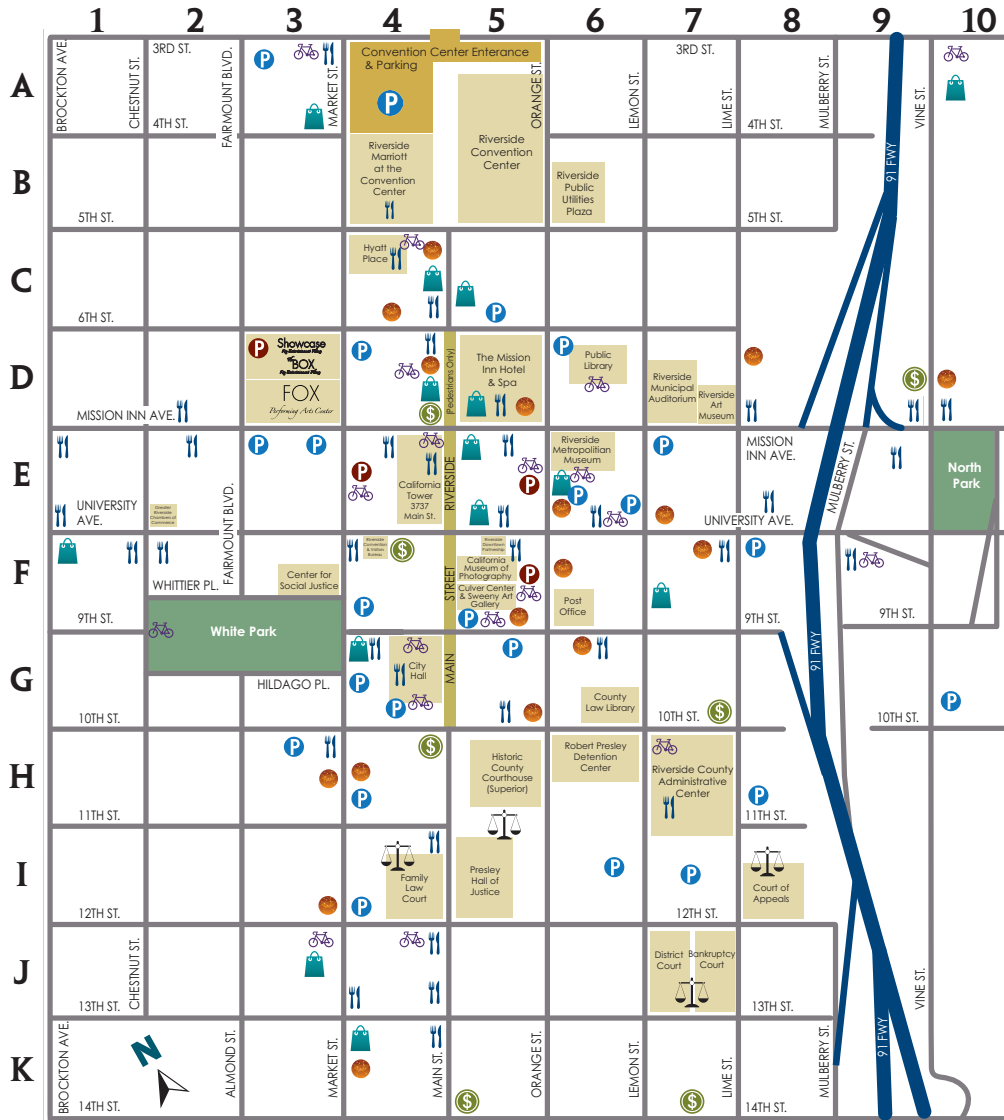
Other

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|-------------|--|-----------------------------|
| Invited | Advanced Tools for seasonal Adjustment, Time-Series Analysis and Nowcasting | MR3, Tuesday, 3:30-5:10 |
| Invited | Forecasting the Transportation demand | MR1, Wednesday, 9:45-11:00 |
| Invited | Simple Forecasting for Better Public Policies | MR7, Wednesday, 11:15-12:30 |
| Contributed | Software & Teaching | MR5, Monday, 1:45-3:00 |
| Contributed | Forecasting for Management | MR5, Tuesday, 1:45-3:00 |
| Contributed | Web Data | MR1, Tuesday, 3:30-5:10 |
| Contributed | Temperature Forecasting | MR9, Wednesday, 11:15-12:30 |
| Contributed | Demography/Social Security/Elections | MR5, Wednesday, 9:45-11:00 |

Downtown Riverside

THE RIVERSIDE CONVENTION & VISITORS BUREAU

Downtown Riverside Directory



Please see reverse for directory listings and legend



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 Riverside, CA 92501
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