

The Oracle

news & events



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The Oracle newsletter
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With ISF in our rearview mirror, we're moving forward with lots of new initiatives, news and events to share with you.

Have some news to share with our members? Send to me by December 1st!

[Fernando Cyrino](#), IIF Director and Oracle Editor

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Forecasting in the News

[Chipotle tests forecasting tech to ensure guests never have to wait for workers to cook more steak](#) 27 Sept, Restaurant Business

[Fitzgerald Professor in data science](#) 13 October, Boston College News

Forecasting Events

[Annual Quant Insights Conference](#), Nov 2-3

IIF News & Events

New IIF Initiative: Distinguished Lecturers Series

The IIF is pleased to announce a **new initiative, the IIF Distinguished Lecturers Program**. The program will recognize IIF members who are outstanding researchers, educators or practitioners and provide them with financial support to develop a series of lectures on classic and cutting-edge topics in forecasting.

These lectures will be delivered online or in person at IIF sponsored events and recordings of the lectures will be archived and made available to IIF members via the IIF YouTube channel. Distinguished Lecturers can be nominated through IIF section heads or the editorial boards of the *International Journal of Forecasting* and *Foresight*. If you would like more details on this initiative, contact IIF Director, [Tao Hong](#)

New IIF Section: Practitioners

We are excited to launch the new IIF Practitioner Section! Our goal is to create a forum where forecasting professionals can meet on a regular basis, discuss practitioner-specific topics, and foster collaboration between researchers and those doing the hands-on work of forecast production. Our goals include:

- Providing regular webinars geared towards specific challenges that forecasting professionals face
- Increasing practitioner-related topics, panels, and sessions at the annual ISF
- Expanding collaboration between academics and hands-on practitioners
- Re-establishing an annual IIF Practitioners Conference (formerly known as the Foresight Practitioners Conference)

If you'd like to join our group, email [Elaine Deschamps](#). We welcome your suggestions on topics for webinars, and other areas where you would like to see more attention placed. We will be setting up a social media group and a

BigDeal Challenge 2022

The theme of **BigDEAL Challenge 2022** is **peak load forecasting**. The competition includes a qualifying match and a final match. Each team will include up to four team members. All team members should fill in the form. To date, over 50 teams from 15 countries have registered!

The qualifying match is ex post one-year ahead forecasting. The match includes three tracks: 1) H (hourly loads of one year); 2) M (magnitude of 365 daily peaks); and 3) T (timing of 365 daily peaks). Winners of the qualifying match will be invited to the final match. Additional details and instructions will be released together with the qualifying match data on Oct 31, 2022.

The final match is ex ante day ahead peak load forecasting. The data will be released on rolling basis. Forecasts from the finalists will be judged based on magnitude and timing of daily peaks. Additional details and instructions will be released together with the final match data on Nov 15, 2022.

Important Dates

Registration Open: Oct 4, 2022

Registration Close: Oct 29, 2022

IIF Member Profile

John Guerard, Jr. McKinley Capital Management, LLC

John Guerard, Jr., Ph.D. recently retired as Director of Quantitative Research at McKinley Capital Management, LLC, a systematic global growth asset management firm based in Anchorage, AK. He now serves as Chairman of the firm's Scientific Advisory Board which contains 10 industry thought leaders who educate and advise McKinley's investment team in areas including portfolio optimization and construction, computational finance, AI & machine learning, transaction cost analysis, risk modeling and attribution, sell side and non-sell side analysis, big data and data mining, and healthcare transformation. The Board was founded in 2012 and originally chaired by Harry Markowitz, Ph.D., CFA, Nobel Laureate, and author of Modern Portfolio Theory. John worked Markowitz at Daiwa Securities, in Jersey City, New Jersey, in the early-1990s. John earned his undergraduate degree in Economics from Duke University, master's degrees from The University of Virginia (Economics) and Georgia Tech (Industrial Management), and Ph. D. in Finance from The University of Texas at Austin. He taught in the Computational Finance Program at the University of Washington and serves an Industrial Affiliate at Georgia Institute of Technology.



To read the full profile, [visit our website](#).

Job Openings

Bentley University: Tenure Track Assistant Professor, Mathematical Sciences

Waltham, Massachusetts USA

Closing date: December 5, 2022

We seek candidates to add to our strengths in statistics, data science, machine learning and applied mathematics. Candidates with the ability and willingness to teach in more than one of these areas at both the undergraduate and graduate levels are especially attractive. Providing a stimulating academic community for both faculty and students, Bentley supports its faculty as they pursue cutting-edge research and bring their expertise and real world understanding into the classroom.

[Learn more](#)

Monash University: Associate Professor and Director of Engagement

Melbourne, Australia (Clayton Campus)

Closing date: November 6, 2022

The Associate Professor and Director of Engagement is a key leadership role within the Department of Econometrics and Business Statistics (EBS) which forms part of the Faculty of Business and Economics. The department is recognised worldwide for the quality of its research and teaching. A defining characteristic of the research conducted by the Department is the development of cutting-edge new methodology and theoretical results in statistics and econometrics, and the translation of new methodology into open source software.

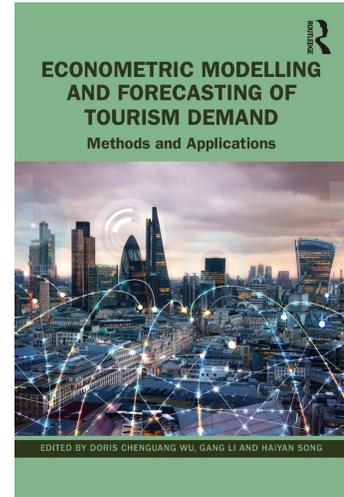
[Learn more](#)

Econometric Modelling and Forecasting of Tourism Demand: Methods and Applications (Wu, D. C., Li, G., & Song, H. (2022)

The purpose of this book is to introduce advanced econometric methods of tourism demand forecasting. The methodologies introduced include general to specific modelling, cointegration, vector autoregression, time-varying parameter modelling, spatiotemporal econometric models, mixed-frequency forecasting, hybrid forecasting models, forecasting combination techniques, density forecasting, judgemental forecasting, scenario forecasting under crisis, and web-based tourism forecasting.

Along with theoretical foundations, the book presents real-life applications in the tourism context and the corresponding R code to enhance understanding and practice of tourism demand modelling and forecasting. This book is an invaluable resource for those using advanced econometric methodologies in their studies and research, including undergraduate and postgraduate students, researchers, and practitioners.

The book is due to publish on 27th October 2022 by Routledge.
20% Discount Available - enter the code FLE22 at checkout:
<http://www.routledge.com/9781032216416>



Editors

- Doris Chenguang Wu, Ph.D., is a Professor in the School of Business at Sun Yat-sen University, China. Her research interests include tourism demand forecasting and tourism big data analytics.
- Gang Li, Ph.D., is a Professor of Tourism Economics in the School of Hotel and Tourism Management at the University of Surrey. His research interests include economic analysis and forecasting of tourism demand.
- Haiyan Song, Ph.D., is Chan Chak Fu Professor of International Tourism in the School of Hotel and Tourism Management at the Hong Kong Polytechnic University. His research interests are in tourism demand modelling and forecasting, tourism supply chain management, and wine economics.

Member tips:

Foresight archive access

(a) <https://foresight.forecasters.org/bookstore/> use code: free*22

(b) [IIF website](#) password: fs2022

Need to update your contact details? Send us an email at forecasters@forecasters.org

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