



PILAR PONCELA

Short bio

After three years enjoying a special leave to work as scientific researcher at the Joint Research Centre of the European Commission, Pilar Poncela has returned to her permanent position at the Department of Quantitative Economics at Universidad Autónoma de Madrid (Spain). She has an Electrical Engineering Degree (6 years program) from Universidad de Valladolid (Spain) and received her PhD in Economics from Universidad Carlos III de Madrid (Spain) where she wrote her dissertation under the supervision of Prof. Daniel Peña. Her research interests are focused on forecasting, in particular wind forecasting, macro forecasting and the combination of forecasts, although dynamic factor models and applied macroeconomics are also in her research agenda. She has published her research in journals such as International Journal of Forecasting, Journal of Forecasting, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Applied Econometrics, Applied Energy, Journal of Statistical Planning and Inference, Empirical Economics, Computational Economics and Health Economics, among others. She is also Associate Editor of the Journal of Time Series Analysis. She was visiting scholar at The University of Chicago's Graduate School of Business (1998) working with Professors George Tiao and Ruey Tsay. Besides her long stay at the Joint Research Centre of the European Commission (Feb 2016 – Jan 2019), she has also enjoyed research sojourns at the Bank of Spain Research Department (2009), ITAM (México, 2010), National University of Colombia (2014) and Cass Business School (UK, 2014), among others. Her research has been funded by the Spanish Ministry of Education, the Spanish Ministry of Science and Technology, the Spanish Ministry of Economy and Competitiveness and the Madrid Research Council. She has supervised several PhD students working on wind energy forecasting and economic forecasting. She has been consultant for Lease Plan, BBVA, Crédito & Caución Insurance Company and the National Traffic Department. She has served as Chair of the Department (2014-2016), Vice-Chair of the Department (2005-2010), member of the National Postgraduate Funding Committee (2010-2012) and as Academic Director of the Economics and Finance degree at her university (2012-2014).

Personal statement

I am very excited facing my possible re-election as IIF director. During my first term serving as IIF director, I have been basically involved putting in place a new initiative of the IIF, The Forecasting Summer School, where one of the ISF invited speakers offers in-depth insights into a key forecasting topic. My involvement with the IIF goes back to 1999, where I attended the 19th International Symposium on Forecasting in Washington, DC, (USA). Since then, I have participated in all the meetings, but the ones that took place in San Antonio and Sydney due to maternity. Of course, you can imagine that I have found that the meetings are very exciting, productive and have a very good atmosphere. I have had the opportunity of getting involved with the IIF in several occasions. I co-organized the 1st IIF Workshop that took place in Madrid in 2003, titled "Nonlinearities, Business Cycles and Forecasting". I was guest co-editor for the special issue of the International Journal of Forecasting related to that workshop. I was invited as discussant in several subsequent IIF workshops (Salamanca, Lisbon, Verbier). In 2006, I was co-chair of the ISF 2006 that took place in Santander (Spain) and Program Chair of the ISF that took place in 2016 also in Santander. I was involved in the summer course that the IIF organized at the Universidad Internacional Menéndez Pelayo in Spain in 2015, where I understood the possibilities and power of a Summer School under the umbrella of the IIF. Probably due to my multidisciplinary background, I think that the IIF can bring together many disciplines that have a common bond: forecasting. I also believe in the interaction between theory and practice and the mutual benefits from the forecasting practice both to academics and practitioners. This has been reinforced even more during my last stay at the European Commission, where I did research for policy analysis. Working in the knowledge transfer between academics and the policy side and vice-versa has been an amazing experience. I would also like to contribute to increase the number of countries/places where the Institute spreads forecasting knowledge through the international Symposia and events that are organized by the IIF. Finally, I would like to encourage new people to discover the area of forecasting, making them feel comfortable and welcome in their first approach. I will bring my professional experience and multidisciplinary background in order to maintain the pluralism of the Institute, trying to help in building **an inclusive Institute for all**.