



on Tuesday
November 4, 2014
in Halle (Saale)

Conference Venue:

Halle Institute for Economic
Research (IWH)
Kleine Maerkerstrasse 8
D-06108 Halle (Saale)
Germany

Conference room,
ground floor

Contact:

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Registration:

You can register until
October 30, 2014

via E-mail:

Katja.Drechsel@iwh-halle.de

There will be no conference
fee.

Conference Language:

German/English

Nowcasting and Forecasting

12:30–12:45 Registration

12:45–13:00 Opening: *Oliver Holtemöller* (IWH, MLU)

Session 1: Applied Forecasting I: Regional Forecasting

13:00–14:00 **Regional GDP Flash Estimates –
Do Seasonal Adjustment Procedures Matter?**

Katja Drechsel (IWH)

**Nowcasting Regional GDP –
A Case Study for the Free State of Saxony**

Robert Lehmann (ifo Dresden)

14:00–14:15 Coffee

Session 2: Technical Developments in Forecasting

14:15–16:15 **MIDAS Regressions and Time-varying Parameters**

Christian Schuhmacher (Deutsche Bundesbank)

**Indicator Pre-selection in the Implementation of Small-scale
Nowcasting Models**

Bernd Süßmuth (University of Leipzig)

**What Predicts Recessions? – Evidence from Receiver Operating
Characteristic Curves**

Jörg Döpke (Hochschule Merseburg – University of Applied Sciences)

16:15–16:30 Coffee

Session 3: Applied Forecasting II: Surveys

16:30–17:30 **Foreign PMIs: A Reliable Indicator for Exports**

Rolf Scheufele (Swiss National Bank)

**Regional Construction and Industry Surveys –
Are they Useful for Economic Forecasting at the Regional
Level?**

Katja Drechsel (IWH)

Session 4: Forecasting in Real-Time

17:40–18:00 Ongoing forecasting projects at the IWH:

- The IWH Real-Time Database
- Backcasting
- Linkages between GDP revisions and revisions of volume of work – An analysis with different seasonal adjustment procedures

18:30 Dinner