

HALF-DAY WORKSHOP ON *Evaluation and Comparison of Forecasting Performance*

Workshop Program
Friday, April 19, 2018

**13:00 - 16:30 Allan Timmermann,
Rady School of Management, UCSD**

Finance is focused on intertemporal decision making under uncertainty and so forecasts of unknown future outcomes plays a key role in several areas of finance, including asset pricing, corporate finance, and studies of bank runs. Evaluating whether investors' and firms' forecasts are biased or optimal as well as comparing the predictive accuracy of competing approaches is an integral part of this analysis. The workshop covers both topics, with the first part focusing on analyzing "absolute" forecasting performance (e.g., tests for unbiasedness and efficiency under general objective functions), while the second part focuses on measuring and testing the relative forecasting performance of competing accuracy.

14:30 - 15:00 Coffee break

17:30 - 19:00 Cocktail reception

Workshop venue

Fields Institute
222 College Street, 2nd Floor
Room 214
Toronto, ON M5T 3J1

[To sign up click here](#)

For more information contact:
Linda Jack
t. 519.661.2111 Ext. 84476
e. ljack@uwo.ca



Workshop Sponsors



CFIRM