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## Workshop on “Advances in alternative data and machine learning for macroeconomics and finance”

Paris, 9 September 2022

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- 9:00 **Welcome Coffee**
- 9:30 **Sparse multivariate modeling for stock returns predictability**  
Daniele Bianchi (Queen Mary University of London)  
Discussant: Veronika Czellar (Skema Business School)
- 10:15 **Measuring and Nowcasting Macroeconomic Variables with Textual Data**  
Juri Marcucci (Banca d'Italia)  
Discussant: Emmanuel Flachaire (AMSE)
- 11:00 **Coffee Break**
- 11:30 **Reading the News: Telling Supply from Demand in Commodity Markets**  
Evguenia Passari (University Paris Dauphine)  
Discussant: Simona Delle Chiaie (ECB)
- 12:15 **An interpretable machine learning workflow with an application to economic forecasting**  
Andreas Joseph (Bank of England), joint with M. Buckmann  
Discussant: Thomas Renault (U. Paris 1)
- 13:00 **Lunch**
- 14:30 **Keynote address**  
**Three common factors**  
Eric Ghysels (University of North Carolina at Chapel Hill)
- 15:30 **Coffee Break**
- 16:00 **Monitoring macroeconomic risk**  
Maximilian Schroeder (BI Oslo), joint with D. Korobilis (University of Glasgow)  
Discussant: Mirco Rubin (Edhec Nice)
- 16:45 **The Anatomy of Out-of-Sample Forecasting Accuracy**  
Christian Montes Schütte (Aarhus University), joint with D. Borup, P. Goulet Coulombe, D. Rapach and S. Schwenk-Nebbe  
Discussant: Claudia Foroni (ECB)
- 17:30 **Adjourn**
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**LOCATION:** *Institut Louis Bachelier, Palais Brongniart, Place de la Bourse, 75002 Paris*

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**ORGANIZERS:**

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