

Macroeconomic Forecasting

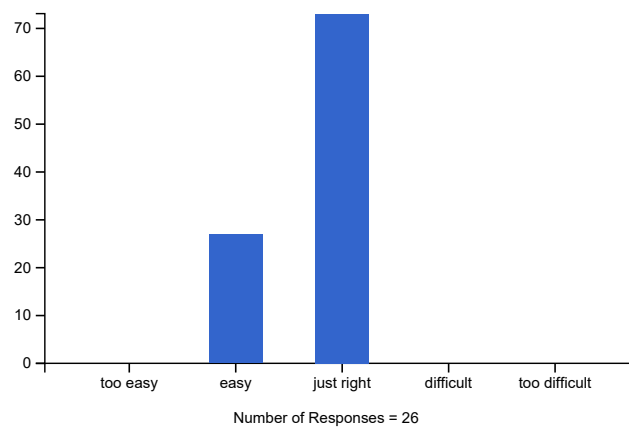
June 17 - 28, 2019



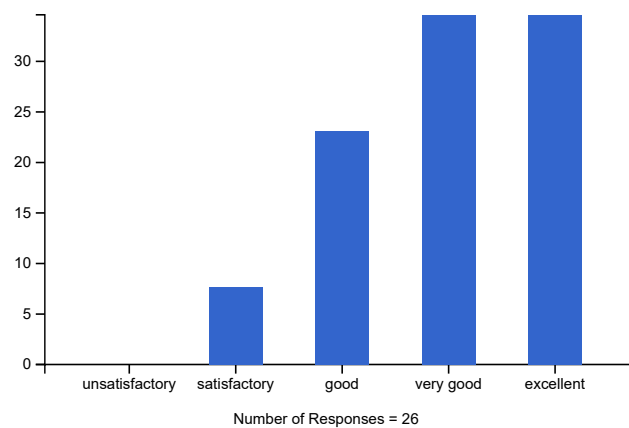
Evaluation of Kaufmann

Lecture

The academic content was



The methodology and presentation were



Which topics were the most interesting for you and will be relevant to your daily work?

- It was all useful
- All of them
- ARIMA models and model selection
- Construction of density forecasts
- all Topics
- Multivariate time series analysis
- Model selection criteria.
- Construction of density forecasts
- it is good if possible to give Eviews codes as well
- All relevant but already known. Could have spent time on non-stationarity / cointegration tech.. rather than ar models.

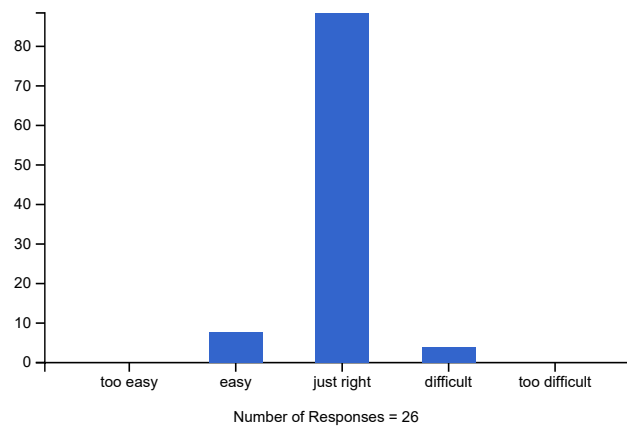
- VAR models
- This course works very well a reminder of econometric theory and covers parts of it that might have been overlooked or forgotten since we studied them. Overall this lecture is useful and necessary for this rest of the courses.
- multivariate time series analysis, fan chart
- Multivariate time-series analysis and practice with Matlab
- Multivariate time-series analysis
- Stationarity tests
- Introduction to Matlab was quite useful. Application of multivariate time series analysis is relevant to my job
- It was quite useful to recap the univariate time series models, especially since they are used alot in central banks.

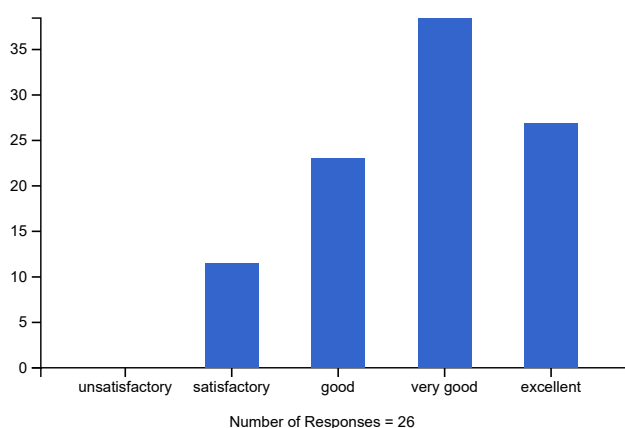
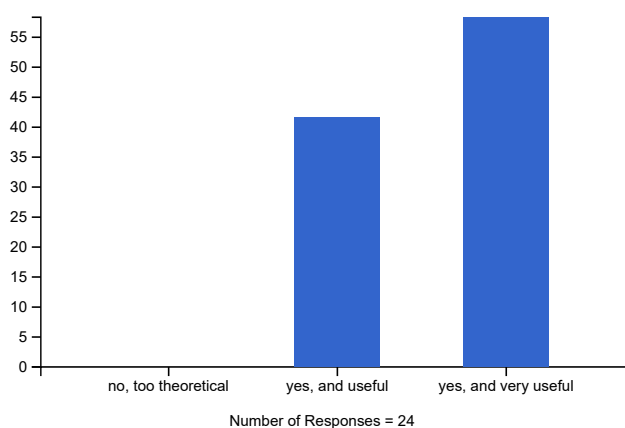
Which subjects should be eliminated or reduced?

- I found all of the topics useful
- None
- Right balance
- none
- would combine the 2 days into 1.
- It was just a good summary and introduction to Prof. Marcellino
- a lot of time were emphasized on the univariate analysis, I wish we could had more time on the multivariate as that would be more useful and relevant for my daily work
- Less theory and more practical exercises
- Short intro to principles was OK
- none of them. It was a very useful introduction

Exercises

The academic content was



The methodology and presentation were**The exercises were useful to consolidate the topics treated in the lectures****Comments on the lectures and exercises**

- Could have even more time on the practical
- Having the solutions available really helped one learn
- Sometimes the toolboxes in Matlab used in class are not available in our central banks.
- Maybe the exercises were a bit too much about how to program Matlab. We could have also discussed (in detail) the codes together.
- The exercises in matlab were not that useful for the remaining of the 2-week training.
- It was a very well presented refresher of the basic material.
- the matlab exercises are quite helpful
- lectures were pretty well done, however for practice with Matlab I would prefer more to go step by step with the lecturer during practicing instead of making only review at the end of the class.
- It might be better to have more practical exercises
- I liked that we had time to put in practice the theory we have learned in the lectures.
- the professor was excellent. He was very clear in the explanations.