



Modelling and Forecasting in Central Banking: Methods and Developments

Call for Conference Papers

Recent events have highlighted the importance of modelling and forecasting at central banks. In response, ERSA and the South African Reserve Bank are hosting a two-day conference for academics, policymakers, central bankers, and experts to explore developments in this area. The event will assess current central bank modelling and forecasting approaches and foster discussions between researchers and practitioners.

The conference will feature technical presentations, roundtable discussions, and a keynote by Michele Lenza from the European Central Bank. South African researchers and those from Southern African central banks are encouraged to submit relevant papers for consideration.

Topics of Interest

ERSA invites submissions of economic research papers for the conference that offer insight into methods and developments for modelling and forecasting in central banking. The conference should be viewed as an opportunity to test and share ideas and receive feedback to strengthen the research.

Topics to consider include:

Identifying monetary policy transmission – Identifying underlying long-term trends – Implications of agent heterogeneity for monetary policy – Economic and financial consequences of artificial intelligence – Innovations in deep learning for macroeconomic modelling – Forecasting using large language models – Modelling innovations on the macroeconomic impact of nature and/or climate adaptation – other relevant research.

Submission Details

For those interested in presenting their research, we invite you to submit a working paper.

Submission deadline: 15 December, 2024
Decisions communicated: 15 January, 2024
Submission link: <https://econrsa.org/events/call-for-papers-modelling-and-forecasting-in-central-banking-methods-and-developments>

Please note that travel and accommodation of presenters will be funded by ERSA.

Further Information

ERSA Website: econrsa.org
Local organiser: Bradley Kent (ERSA)
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