Inflation forecasting and monetary policy
March 26 - April 05, 2012

Lecture of Daniel Kaufmann
Combining Disaggregate Forecasts for Inflation

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?

- Very good presentation.
- ‘Combining Disaggregate Forecasts for Inflation’ was very interesting and will be great help for my job related with inflation forecasting.
- combining forecasts for real varaibles
- The whole presentation.
• Real-Time ARIMA forecast
• Very useful, especially the theoretical background of disaggregated forecasting.
• The discussion on optimal degree of disaggregation.
• disaggregated ARIMA model for CPI projection
• interesting to learn the overall process of now-casting of the SNB
• the desagregation of ARIMA model
• How to decide on the level of disaggregation.
• The entire lecture was interesting and relevant for my daily work
• The way of combining dis-aggregate forecasts
• The overview of short-run inflation forecasting.
• Forecasting for short term for every component of the CPI.
• disaggregate forecast to forecast inflation

Which subjects should be eliminated or reduced?

• none.
• perhaps the theoretical example part
• Perhaps more discussion could be added on the issues arising when working with such models and how they could be handled.
• None
• No
• none
• None of them