Event Agenda

ISF 2025: Beijing, China | June 29-July 2

Saturday, June 28, 2025

9:00 AM - 4:00 PM
Forecasting Summer School Day 1
Location: Room 219, South Building, AMSS, CAS

10:00 AM - 4:00 PM
Board Meeting
Location: Meeting Room 6

Sunday, June 29, 2025

9:00 AM - 4:00 PM
Forecasting Summer School Day 2
Location: Room 219, South Building, AMSS, CAS

9:00 AM - 3:30 PM
Local Workshop: The Sixth Frontier Forum on Forecasting Science
Location: Meeting Room 7

9:00 AM - 12:00 PM
Forecasting with Temporal Hierarchies
Location: Meeting Room 4
Speaker: Nikolaos Kourentzes

9:00 AM - 12:00 PM
Large Time Series Models: Where We Are and Where We are Going
Location: Meeting Room 8
Speakers: Haixu Wu, Yong Liu, Shiyu Wang

9:00 AM - 5:00 PM
THS Hackathon
Location: Meeting Room 1

10:00 AM - 4:00 PM
Board Meeting
Location: Meeting Room 6

12:00 PM - 1:00 PM
Lunch

1:00 PM - 4:00 PM
Exploratory Time Series Analysis
Location: Meeting Room 4
Speaker: Mitchell O’Hara-Wild

1:00 PM - 4:00 PM
Deep Learning & Foundation Models for Forecasting
Location: Meeting Room 8
Speakers: Tim Januschowski, Kashif Rasul

4:30 PM - 5:30 PM
IJF Editors' Meeting
Location: Meeting Room 4

5:30 PM - 7:30 PM
Welcome Reception
Location: Juxian Ballroom

Monday, June 30, 2025

8:30 AM - 8:45 AM
Welcome Session
Location: Juying Ballroom

8:45 AM - 9:45 AM

Let's Learn to Share – Better Forecasts through Data Sharing
Location: Juying Ballroom
Speaker: Pierre Pinson

9:50 AM - 10:50 AM

Forecasting Advances and Lessons Learned in Google Infrastructure Planning
Location: Juying Ballroom
Speaker: Chris Fry

9:50 AM - 10:50 AM

Bayesian Forecasting
Location: Meeting Room 1

> **Group shrinkage for spatial autoregressive models with convex combinations of spatial weights matrices: an efficient Bayesian approach**
> 9:50 AM - 10:10 AM
> Location: Meeting Room 1
> Speaker: Xiaoyi Han
>
> **Hierarchical Count Echo State Network Models with Application to Graduate Student Enrollments**
> 10:10 AM - 10:30 AM
> Location: Meeting Room 1
> Speaker: Qi Wang
>
> **An Infinite Hidden Markov Model with GARCH for Short-Term Interest Rates**
> 10:30 AM - 10:50 AM
> Location: Meeting Room 1
> Speaker: Qiao Yang

9:50 AM - 10:50 AM

Advanced Data-Driven Intelligent Predictive Modelling in Engineering and Medicine
Location: Meeting Room 2

> **Fault diagnosis of rotating machinery based on transfer learning and graph attention networks incorporating Kolmogorov-Arnold Networks**
> 9:50 AM - 10:10 AM
> Location: Meeting Room 2
> Speaker: Yuan Chen
>
> **Predicting Residual Fault Times in Reliability Growth Management under Limited Failure Data Set**
> 10:10 AM - 10:30 AM
> Location: Meeting Room 2
> Speaker: Wenjie Dong
>
> **Interpretable Tree-based Cascade Ensemble Model for Breast Cancer Grading Prediction**
> 10:30 AM - 10:50 AM
> Location: Meeting Room 2
> Speaker: Huanze Zeng

9:50 AM - 10:50 AM

Electricity Demand and Load Forecasting
Location: Meeting Room 3

> **Future Electricity Demand of Data Centers in South Korea: Based on the Basic Plan for Electricity Supply and Demand**
> 9:50 AM - 10:10 AM
> Location: Meeting Room 3
> Speaker: Cha-Ri Park
>
> **Long-Term Total Load Forecasting using a Functional Regression Model**
> 10:10 AM - 10:30 AM
> Location: Meeting Room 3
> Speaker: Haklim Shin
>
> **Stochastic Modelling of Electricity Demand on Multiple Time Scales**
> 10:30 AM - 10:50 AM
> Location: Meeting Room 3
> Speaker: Zining Yuan

9:50 AM - 10:50 AM

Demand Forecasting I
Location: Meeting Room 4

> **Probabilistic forecasting of intermittent time series: local vs global models**
> 9:50 AM - 10:10 AM
> Location: Meeting Room 4
> Speaker: Stefano Damato
>
> **Devaraj-Fitzgerald Intermittent Demand Forecast Method: An adaptive, statistical approach to accurate intermittent demand forecasting**
> 10:10 AM - 10:30 AM
> Location: Meeting Room 4
> Speaker: Renold Raj Devaraj
>
> **Evaluating and boosting the reliability of global neural forecasting models**
> 10:30 AM - 10:50 AM
> Location: Meeting Room 4
> Speaker: Jente Van Belle

9:50 AM - 10:50 AM

Financial Forecasting: ML I

Location: Meeting Room 5

Forecasting company cash flow in the logistics industry utilizing machine learning techniques

9:50 AM - 10:10 AM
Location: Meeting Room 5
Speaker: Alice Wolfe

Machine learning in foreign exchange

10:10 AM - 10:30 AM
Location: Meeting Room 5
Speaker: Bo Yuan

How to Measure China's Capital Outflow Control? Evidence from News and Large Language Models

10:30 AM - 10:50 AM
Location: Meeting Room 5
Speaker: Xiaoling Zhang

9:50 AM - 10:50 AM

Specialized Forecasting Applications and Energy-Related Strategies

Location: Meeting Room 6

A Dynamic Knowledge-Enhanced Data-Driven Model For Marine Oil Spill Trajectory Forecasting

9:50 AM - 10:10 AM
Location: Meeting Room 6
Speaker: Wenzhi Liu

Shaping Honesty: Strategies for Truthful Reporting in B2B Electricity Saving Platsforms

10:10 AM - 10:30 AM
Location: Meeting Room 6
Speaker: Seongwon Yang

A CoT-Empowered LLM for Crude Oil Return Prediction: Evidence from China

10:30 AM - 10:50 AM
Location: Meeting Room 6
Speaker: Hanfeng Zhou

9:50 AM - 10:50 AM

Multi-Modal Forecasting

Location: Meeting Room 7

Chronological Valuation Framework for Artwork Property Rights

9:50 AM - 10:10 AM
Location: Meeting Room 7
Speaker: Yuan Ni

Evolution and response of flood disaster network public opinion based on an event logic graph: A case study of rainstorms in Henan, China

10:10 AM - 10:30 AM
Location: Meeting Room 7
Speaker: Cui Li

Research on Pricing Models of Data Trading Platforms Considering Business Model Differences: A Two-Stage Dynamic Game Modeling Approach

10:30 AM - 10:50 AM
Location: Meeting Room 7
Speaker: Yan Zhao

9:50 AM - 10:50 AM

Statistical Models in Practice

Location: Meeting Room 8

Conformal-Prediction-based Probabilistic Forecasting for Time Series: Performance Evaluation of Novel Models Against Bootstrapping and DeepAR

9:50 AM - 10:10 AM
Location: Meeting Room 8
Speaker: Pedro Leal

Non-Stationary Capacity Forecasting for Cloud Storage Resource Pools Based on Probability Characteristic Modeling of Stochastic Jumps

10:10 AM - 10:30 AM
Location: Meeting Room 8
Speaker: Wang Shi

Prediction in a Double-Nested Error Components Panel Data Model

10:30 AM - 10:50 AM
Location: Meeting Room 8
Speaker: Alain Pirotte

9:50 AM - 10:50 AM

Demography/Mortality Forecasting
Location: Meeting Room 9

Forecasting the age structure of the scientific workforce in Australia
9:50 AM - 10:10 AM
Location: Meeting Room 9
Speaker: Rob Hyndman

Mortality Forecasts to Verify Recovery in the Life Insured Mexican Population
10:10 AM - 10:30 AM
Location: Meeting Room 9
Speaker: Kristian Frich

Using Google Trends Data to Forecast Homicide Mortality: The Case of Mexico
10:30 AM - 10:50 AM
Location: Meeting Room 9
Speaker: Eliud Silva

9:50 AM - 10:50 AM

Quantile Regression Models for Time Series Forecasting
Location: Meeting Room 10

Bayesian quantile inference and order shrinkage for hysteretic quantile autoregressive models
9:50 AM - 10:10 AM
Location: Meeting Room 10
Speaker: Kai Yang

Quantile regression for count time series forecasting
10:10 AM - 10:30 AM
Location: Meeting Room 10
Speaker: Danshu Sheng

Bayesian Statistical Inference for Spatial Panel Varying-Coefficient Quantile Regression Model
10:30 AM - 10:50 AM
Location: Meeting Room 10
Speaker: Zhuoxi Yu

9:50 AM - 10:50 AM

Innovations in Forecasting: High Dimensional and High Frequency Approaches
Location: Meeting Room 11

Sparse Heterogeneous Auto-Regressive Model for Volatility Forecasting
9:50 AM - 10:10 AM
Location: Meeting Room 11
Speaker: Mingmian Cheng

Heterogeneous Predictability on Mutual Fund Alphas: A Sparse Clustering GMM Approach
10:10 AM - 10:30 AM
Location: Meeting Room 11
Speaker: Jiangshan Yang

Multi-Horizon Test for Market Efficiency
10:30 AM - 10:50 AM
Location: Meeting Room 11
Speaker: Xiye Yang

10:50 AM - 11:10 AM

Coffee Break
Location: Meeting Room 12

11:10 AM - 12:10 PM

Uncovering Causal Interactions and Network Dependencies in Temporal Event Streams
Location: Juying Ballroom
Speaker: Chunming Zhang

11:10 AM - 12:30 PM

MacroFor: Theory
Location: Meeting Room 1

The Sign vs. Magnitude Nexus in Assessing Predictability
11:10 AM - 11:30 AM
Location: Meeting Room 1
Speaker: Constantin Burgi

Partial Time-Varying Regression Modelling under General Heterogeneity
11:30 AM - 11:50 AM
Location: Meeting Room 1
Speaker: Yufei Li

Mixed Membership Estimation in Partial Correlation Network
11:50 AM - 12:10 PM
Location: Meeting Room 1
Speaker: Siao Xu

On the Estimation of Forecaster Loss Functions Using Density Forecasts
12:10 PM - 12:30 PM
Location: Meeting Room 1
Speaker: Wuwei Wang

11:10 AM - 12:30 PM

THS Tourism Forecasting Competition I/Tourism Forecasting

Location: Meeting Room 2

Testing Purchasing Power Parity using a general non-linear model

11:10 AM - 11:30 AM
Location: Meeting Room 2
Speaker: Bo Guan

Selection of Tourism Demand Analysis Following a Prolonged Economic Crisis

11:30 AM - 11:50 AM
Location: Meeting Room 2
Speaker: Saeed Heravi

RISE: Recovery-Informed Strategy Enhancement in Post-COVID-19 Chinese Outbound Tourism Forecasting

11:50 AM - 12:10 PM
Location: Meeting Room 2
Speaker: Taozhu Ruan

Recovery of the Chinese Outbound Travel Market from the Pandemic

12:10 PM - 12:30 PM
Location: Meeting Room 2
Speaker: Hanyuan Zhang

11:10 AM - 12:30 PM

Electricity Price and Arbitrage Forecasting

Location: Meeting Room 3

Value-added Analysis of Electricity Price Forecasts

11:10 AM - 11:30 AM
Location: Meeting Room 3
Speaker: Tao Hong

Statistical and Economic Evaluation of Forecasts in Electricity Markets: beyond RMSE and MAE

11:30 AM - 11:50 AM
Location: Meeting Room 3
Speaker: Katarzyna Maciejowska

Almost Exact Matching for Interpretable Day-ahead Electricity Price forecasting

11:50 AM - 12:10 PM
Location: Meeting Room 3
Speaker: Fuyang Jiang

M-SALRL: A Novel Enhanced Residual Learning Approach For Crude Oil Prices Forecasting With Mixed-Frequency Structure

12:10 PM - 12:30 PM
Location: Meeting Room 3
Speaker: Jian Wu

11:10 AM - 12:30 PM

Demand Forecasting II

Location: Meeting Room 4

Accounting for the Risk of Model Misspecification in Model Selection

11:10 AM - 11:30 AM
Location: Meeting Room 4
Speaker: Nikolaos Kourentzes

Identifying Preference from Response Times and a Reference Choice

11:30 AM - 11:50 AM
Location: Meeting Room 4
Speaker: O-Chia Chuang

Scaling AI Demand Forecasting solution to Enterprise-graded: Reduce the Operational Costs with proper technical designs - A lesson from Unilever.

11:50 AM - 12:10 PM
Location: Meeting Room 4
Speaker: Duc Lai

Forecasting Automobile Demand: Spatiotemporal and Hierarchical Modeling, Life Cycle Dynamics, and User-generated Online Information

12:10 PM - 12:30 PM
Location: Meeting Room 4
Speaker: Tom Nahrendorf

11:10 AM - 12:30 PM

ML Forecasting in Practice

Location: Meeting Room 5

Demand Forecasting for New Items

11:10 AM - 11:30 AM
Location: Meeting Room 5
Speaker: Ruben Crevits

RASOR: A Retrieval-Augmented Semiotic Recursion Framework for Adaptive Time-Series Forecasting

11:30 AM - 11:50 AM
Location: Meeting Room 5
Speaker: Ryan Fattini

Optimal Starting Point for Time Series Forecasting

11:50 AM - 12:10 PM
Location: Meeting Room 5
Speaker: Yiming Zhong

Do Global Forecasting Models Require Frequent Retraining?

12:10 PM - 12:30 PM
Location: Meeting Room 5
Speaker: Marco Zanotti

11:10 AM - 12:30 PM

Financial Forecasting: Econometrics

Location: Meeting Room 6

Characteristics Affecting Equity Research Analysts' Forecasting Accuracy – A Literature Review

11:10 AM - 11:30 AM
Location: Meeting Room 6
Speaker: Leon Alex Bamesreiter

Exploring the Advantages and Applications of Large Language Models in Long-Term Stock Price Trend Prediction

11:30 AM - 11:50 AM
Location: Meeting Room 6
Speaker: Thithuy Bui

Research on the Effectiveness of ESG Screening Strategies in China's A-share Market—From the Perspective of Industry Heterogeneity

11:50 AM - 12:10 PM
Location: Meeting Room 6
Speaker: Sinian Zheng

Are Industrial Portfolios Leading Indicators of Sectoral Economic Activity?

12:10 PM - 12:30 PM
Location: Meeting Room 6
Speaker: Javed Iqbal

11:10 AM - 12:30 PM

Forecasting and Capacity-Planning Research at Google

Location: Meeting Room 7

Undercoverage of Conformal, Normal Prediction Intervals

11:10 AM - 11:30 AM
Location: Meeting Room 7
Speaker: Casey Lichtendahl

Multivariate Neural Network for Joint Distribution Forecasting

11:30 AM - 11:50 AM
Location: Meeting Room 7
Speaker: Pablo Montero-Manso

Quadratic Activation for Quantile Forecasts

11:50 AM - 12:10 PM
Location: Meeting Room 7
Speaker: Weijie Shen

Estimate Demand Pooling Impact across Hierarchical Time Series

12:10 PM - 12:30 PM
Location: Meeting Room 7
Speaker: Lijuan Xu

11:10 AM - 12:30 PM

Hierarchical Forecasting I

Location: Meeting Room 8

Value-oriented Forecast Reconciliation for Renewables in Electricity Markets

11:10 AM - 11:30 AM
Location: Meeting Room 8
Speaker: Honglin Wen

Coherent Density Forecasts for Tourism Demand with Automated Immutability Constraints

11:30 AM - 11:50 AM
Location: Meeting Room 8
Speaker: Quan Wen

Immutable Forecasts for Hierarchical Time Series: An Approach through Trace Minimisation

11:50 AM - 12:10 PM
Location: Meeting Room 8
Speaker: Shanika Wickramasuriya

Dynamic Characteristics Analysis and Precision Enhancement in CPI Hierarchical Forecasting for China

12:10 PM - 12:30 PM
Location: Meeting Room 8
Speaker: Han Jin

11:10 AM - 12:30 PM

ML and DL in Forecasting Frameworks I

Location: Meeting Room 9

Data-driven Models for Energy Forecasting, without the Data

11:10 AM - 11:30 AM
Location: Meeting Room 9
Speaker: Hussain Kazmi

Composite Sentiment Index based Crude Oil Prediction: a Large Language Model approach

11:30 AM - 11:50 AM
Location: Meeting Room 9
Speaker: Yishuai Li

The Universality and Predictability of Technology Adoption

11:50 AM - 12:10 PM
Location: Meeting Room 9
Speaker: Benjamin Wagenvoort

Joint First-Order Learning of Smoothing and Model Parameters in Hybrid GAM-FNN Forecasting

12:10 PM - 12:30 PM
Location: Meeting Room 9
Speaker: Monika Zimmermann

11:10 AM - 12:30 PM

Renewable Energy Generation and Power System State Forecasting

Location: Meeting Room 10

A Spatiotemporal Forecasting Model Based on Local and Global Spatial Correlations for Multi-node Wind Speed

11:10 AM - 11:30 AM
Location: Meeting Room 10
Speaker: Ni Hong

Spatiotemporal Solar Forecasting Using a Single Sky Imager and Satellite Data

11:30 AM - 11:50 AM
Location: Meeting Room 10
Speaker: Amar Meddahi

Adaptive Probabilistic Forecasting for Wind Energy Based on Generalised Logit Transformation and Bayesian Method

11:50 AM - 12:10 PM
Location: Meeting Room 10
Speaker: Tao Shen

Long-term Forecasting Model for the State of a Zonal Electric Power System.

12:10 PM - 12:30 PM
Location: Meeting Room 10
Speaker: Eugene Talygin

11:10 AM - 12:30 PM

Credit Risk Forecasting
Location: Meeting Room 11

A Novel Concept Bottleneck Generation Model for Explainable Financial Risk Prediction
11:10 AM - 11:30 AM
Location: Meeting Room 11
Speaker: Zhao Wang

Taking the Hints from Auditors: Detecting the Hidden Corporate Frauds Using Expert Knowledge-based Label Noise Filtering Algorithm
11:30 AM - 11:50 AM
Location: Meeting Room 11
Speaker: Xiao Yao

Leveraging Sequential In-Loan Behaviors in Credit Scoring: A Multi-Teacher Distillation Framework with Progressive Knowledge Fusion
11:50 AM - 12:10 PM
Location: Meeting Room 11
Speaker: Fanyin Zhou

Uncovering Financial Distress with Textual Risk Disclosures in Annual Reports: Insights from Large Language Models
12:10 PM - 12:30 PM
Location: Meeting Room 11
Speaker: Xiaoqian Zhu

12:30 PM - 1:30 PM

Lunch

1:30 PM - 2:30 PM

Frontiers of Foundation Models for Time Series
Location: Juying Ballroom
Speaker: Yan Liu

2:40 PM - 3:40 PM

LLM and Foundation Models for Time Series Forecasting
Location: Juying Ballroom
Speaker: Qingsong Wen

2:40 PM - 3:40 PM

Big Data I
Location: Meeting Room 1

Communication-Efficient L0 Penalized Least Square
2:40 PM - 3:00 PM
Location: Meeting Room 1
Speaker: Chenqi Gong

Context is Key: A Benchmark for Forecasting with Essential Textual Information
3:00 PM - 3:20 PM
Location: Meeting Room 1
Speaker: Arjun Ashok

A Novel Self-scaled Approximate l0 Regularization Robust Model for Outlier Detection
3:20 PM - 3:40 PM
Location: Meeting Room 1
Speaker: Pengyang Song

2:40 PM - 3:40 PM

Interval Data Modeling and Forecasting
Location: Meeting Room 2

Optimal Parameter-Transfer Learning for Interval-valued Data
2:40 PM - 3:00 PM
Location: Meeting Room 2
Speaker: Haowen Bao

An Interval-based Transformer Approach for Carbon Future Prices Forecasting
3:00 PM - 3:20 PM
Location: Meeting Room 2
Speaker: Chuanmiao Yan

Forecasting Lowest VaR of Bitcoin: An Interval-valued Data Model with Multiple Influencing Pridictors
3:20 PM - 3:40 PM
Location: Meeting Room 2
Speaker: Dingxuan Zhang

2:40 PM - 3:40 PM

Electricity Market Price and Cost Forecasting

Location: Meeting Room 3

> **Leveraging Asynchronous Cross-border Market Data for Improved Day-Ahead Electricity Price Forecasting in European Markets**
> 2:40 PM - 3:00 PM
> Location: Meeting Room 3
> Speaker: Maria Margarida Mascarenhas
>
> **Forecasting Considering Dependencies Between Wind Power Generation and Electricity Prices in Great Britain**
> 3:00 PM - 3:20 PM
> Location: Meeting Room 3
> Speaker: Klimis Stylpnopoulos
>
> **OrderFusion: Encoding Orderbook for Probabilistic Intraday Price Prediction**
> 3:20 PM - 3:40 PM
> Location: Meeting Room 3
> Speaker: Runyao Yu

2:40 PM - 3:40 PM

Financial Forecasting: ML II

Location: Meeting Room 4

> **Can Theories Improve Machines?**
> 2:40 PM - 3:00 PM
> Location: Meeting Room 4
> Speaker: Yi Cao
>
> **A Machine Learning Approach to Detect Accounting Frauds**
> 3:00 PM - 3:20 PM
> Location: Meeting Room 4
> Speaker: Pietro Perotti
>
> **Generalized Mean Absolute Directional Loss for Machine Learning Models in Algorithmic Investment Strategies**
> 3:20 PM - 3:40 PM
> Location: Meeting Room 4
> Speaker: Paweł Sakowski

2:40 PM - 3:40 PM

Financial Forecasting: Risk I

Location: Meeting Room 5

> **Asymmetric Multifractality and the Predictability of Equity Risk Premium**
> 2:40 PM - 3:00 PM
> Location: Meeting Room 5
> Speaker: Leandro Maciel
>
> **Using Self-assessment Data in Automobile Insurance Risk Assessment with Dynamic Modelling**
> 3:00 PM - 3:20 PM
> Location: Meeting Room 5
> Speaker: Xindi Fang
>
> **Quantile-based Modeling of Scale Dynamics in Financial Returns for Value-at-Risk and Expected Shortfall Forecasting**
> 3:20 PM - 3:40 PM
> Location: Meeting Room 5
> Speaker: Xiaochun Liu

2:40 PM - 3:40 PM

Frontiers in Financial Forecasting

Location: Meeting Room 6

> **LLMs for Financial Time Series Forecasting**
> 2:40 PM - 3:00 PM
> Location: Meeting Room 6
> Speaker: Stanisław Łaniewski
>
> **Canary in the Coal Mine: Does Abnormal Communication Signal Stock Price Crash Risk?**
> 3:00 PM - 3:20 PM
> Location: Meeting Room 6
> Speaker: Zhichong Lyu
>
> **Forecasting VIX Futures Returns: Price Persistence or Random Walk?**
> 3:20 PM - 3:40 PM
> Location: Meeting Room 6
> Speaker: Yaojie Zhang

2:40 PM - 3:40 PM

Tourism Forecasting for Specific Industry Segments

Location: Meeting Room 7

Air Traffic Demand Forecast Reconciliation for Brazil: A Comparison of Traditional and Optimal Reconciliation Techniques for Domestic and International Flight Connections

2:40 PM - 3:00 PM
Location: Meeting Room 7
Speaker: Ulrich Gunter

Hotel Demand Forecasting Combining Historic and Advanced Booking Data

3:00 PM - 3:20 PM
Location: Meeting Room 7
Speaker: Clara Cordeiro

Forecasting Airbnb occupancy for French Polynesia

3:20 PM - 3:40 PM
Location: Meeting Room 7
Speaker: Bozana Zekan

2:40 PM - 3:40 PM

Government Forecasting

Location: Meeting Room 8

Non Bank Financial Operations in Emerging Markets and Consequences for the Financial System

2:40 PM - 3:00 PM
Location: Meeting Room 8
Speaker: Vakhtang Charaia

LLM-Based Knowledge Graph Construction and Application for Government Investment Promotion

3:00 PM - 3:20 PM
Location: Meeting Room 8
Speaker: Chen Han

Optimism Bias in Technology Foresight: A Stage-Wise Decomposition and Experimental Investigation of Delphi Applications.

3:20 PM - 3:40 PM
Location: Meeting Room 8
Speaker: Xinyu Jiang

2:40 PM - 3:40 PM

Data Mining for Forecasting

Location: Meeting Room 9

Decoding Market Signals with Self-adaptive Temporal Modeling in Multi-period Decision-making

2:40 PM - 3:00 PM
Location: Meeting Room 9
Speaker: Zhuomin Liang

Calendar-based Exploratory Time Series Analysis

3:00 PM - 3:20 PM
Location: Meeting Room 9
Speaker: Mitchell O'hara-Wild

Gold Price Forecasting based on CEEMDAN-Conditional Autoencoder Method

3:20 PM - 3:40 PM
Location: Meeting Room 9
Speaker: Yan Yu

2:40 PM - 3:40 PM

Explainable Forecasting in Healthcare

Location: Meeting Room 10

Mortality Modelling Using Linked Death Registration and Census Data

2:40 PM - 3:00 PM
Location: Meeting Room 10
Speaker: Han Li

Metabolomic Machine Learning Predictor for Diagnosis and Prognosis of Gastric Cancer

3:00 PM - 3:20 PM
Location: Meeting Room 10
Speaker: Yizi Zhao

Boosting Domain-specific Models with Shrinkage: An Application in Mortality Forecasting

3:20 PM - 3:40 PM
Location: Meeting Room 10
Speaker: Li Li

2:40 PM - 3:40 PM

MacroFor: Volatility

Location: Meeting Room 11

Cryptocurrency Volatility Forecasting with Applications in Trading

2:40 PM - 3:00 PM
Location: Meeting Room 11
Speakers: Emmanuel Djanga, Mihai Cucuringu, Chao Zhang

On the Implied Equity Risk Premium

3:00 PM - 3:20 PM
Location: Meeting Room 11
Speaker: Shuyuan Qi

Forecasting of the Korean Stock Market Volatility Index Using a Modified Multi-Input LSTM Model

3:20 PM - 3:40 PM
Location: Meeting Room 11
Speaker: Heejoon Han

3:40 PM - 4:10 PM

Coffee Break

Location: Meeting Room 12

4:10 PM - 5:30 PM

Machine Learning and Neural Networks for Finance and Forecasting

Location: Juying Ballroom

Neural Network Sieves for Semiparametric Copula Estimation

4:10 PM - 4:30 PM
Location: Juying Ballroom
Speaker: Hasan Fallahgoul

Market Timing with Bi-Objective Cost-Sensitive Machine Learning

4:30 PM - 4:50 PM
Location: Juying Ballroom
Speaker: Artem Prokhorov

Detection of Explosive Bubbles in Time Series Using Mixed Integer Programming

4:50 PM - 5:10 PM
Location: Juying Ballroom
Speaker: Alexander Semenov

Research on Spatiotemporal Mixed-Frequency Data-Driven Nonlinear Forecasting Model for Provincial GDP in China: A Machine Learning Perspective

5:10 PM - 5:30 PM
Location: Juying Ballroom
Speaker: Ni Zhang

4:10 PM - 5:30 PM

Interpretable Forecasting Methods with Applications

Location: Meeting Room 1

Finance-Informed Neural Networks

4:10 PM - 4:30 PM
Location: Meeting Room 1
Speaker: Zhibin Deng

Research on Unmanned Warehouse Demand Interval Forecasting Based on Ensemble Kernel-free Optimal Fuzzy Margin Distribution

4:30 PM - 4:50 PM
Location: Meeting Room 1
Speaker: Yukai Zheng

Human-Centric Order Picking: Performance Prediction and Robot Assignment at a Robotic Fulfilment Center

4:50 PM - 5:10 PM
Location: Meeting Room 1
Speaker: Wu Zhiqiao

Multi-view Learning with Enhanced Multi-weight Vector Projection Support Vector Machine

5:10 PM - 5:30 PM
Location: Meeting Room 1
Speaker: Xin Yan

4:10 PM - 5:30 PM

Probabilistic Retail Forecasting and Decision Optimization

Location: Meeting Room 2

Probabilistic Forecasting of Weekly Sales at Walmart Stores

4:10 PM - 4:30 PM
Location: Meeting Room 2
Speaker: Johann Posch

Probabilistic and Point Forecast of Daily Sales in Walmart Stores

4:30 PM - 4:50 PM
Location: Meeting Room 2
Speaker: Slawek Smyl

Probabilistic Forecasts with Global Gradient Boosted Decision Trees: Rethinking Bootstrapping with Structural Adjustments

4:50 PM - 5:10 PM
Location: Meeting Room 2
Speaker: Filotas Theodosiou

Enhancing the Utility of Forecasts through Decision-Informed Forecasting

5:10 PM - 5:30 PM
Location: Meeting Room 2
Speaker: Yiwen Wang

4:10 PM - 5:30 PM

Robust and Adaptive Load Forecasting

Location: Meeting Room 3

Learning Data-Driven Uncertainty Set Partitions for Robust and Adaptive Energy Forecasting with Missing Data

4:10 PM - 4:30 PM
Location: Meeting Room 3
Speaker: Akylas Stratigakos

A Novel Robust Ensemble Learning Method for Load Forecasting under Large-scale Data Attacks

4:30 PM - 4:50 PM
Location: Meeting Room 3
Speaker: Xuqiang Liu

Prediction-Optimization Collaborative Control of Coal-Fired Boiler Ash Conveying System Driven by Mechanism Data Fusion

4:50 PM - 5:10 PM
Location: Meeting Room 3
Speaker: Wenjie Lyu

Prediction of Chemical Oxygen Demand (COD) in Wastewater Effluent: A Hybrid Approach Combining VMD, Bi-LSTM, and Genetic Algorithm Optimization.

5:10 PM - 5:30 PM
Location: Meeting Room 3
Speaker: Fang Wang

4:10 PM - 5:30 PM

MacroFor: Nowcasting

Location: Meeting Room 4

Construction and Application of China's Weekly Economic Index (WEI): Real-Time Monitoring and Asset Allocation Based on High-Frequency Data

4:10 PM - 4:30 PM
Location: Meeting Room 4
Speaker: Yun Bai

Nowcasting and Forecasting China's Industrial Value-added Growth based on an Ensemble Approach

4:30 PM - 4:50 PM
Location: Meeting Room 4
Speaker: Qin Bao

From Micro to Macro: Can Machines Unlock New Real-Time Economic Signals from Firm-Level Accounting Data?

4:50 PM - 5:10 PM
Location: Meeting Room 4
Speaker: Shijie Zhu

Nowcasting U.S. Hog and Pig Inventory

5:10 PM - 5:30 PM
Location: Meeting Room 4
Speaker: Tao Xiong

4:10 PM - 5:30 PM

Supply Chain Forecasting

Location: Meeting Room 5

A Parallel NSGA-III with Solution Space Compression for MDVRPTW in Refined Oil Distribution with Multiple Scenarios

4:10 PM - 4:30 PM
Location: Meeting Room 5
Speaker: Peng Qi

Uncovering Retailers' Inventory Policies: A Data-Driven Approach Using Historical Order Data

4:30 PM - 4:50 PM
Location: Meeting Room 5
Speaker: Mostafa Rafienezhad Masouleh

Enhancing Lasso Selection of Leading Indicators: Predictability and Interpretability

4:50 PM - 5:10 PM
Location: Meeting Room 5
Speaker: Yves R. Sagaert

Forecasting of Inventory Record Inaccuracies

5:10 PM - 5:30 PM
Location: Meeting Room 5
Speaker: Aris Syntetos

4:10 PM - 5:30 PM

Financial Sector

Location: Meeting Room 6

Universal Patterns in Cryptocurrency Microstructure: A Machine Learning Approach to High-Frequency Midprice Prediction

4:10 PM - 4:30 PM
Location: Meeting Room 6
Speaker: Bartosz Bieganowski

Trading by Charts: A Multivariate CNN System to Predict Retail Investor Trading

4:30 PM - 4:50 PM
Location: Meeting Room 6
Speaker: Chaojie Liu

A Prediction Method for Crude Oil Futures Based on the Optimised Transformer

4:50 PM - 5:10 PM
Location: Meeting Room 6
Speaker: Xiaoxuan Tang

Research on a POS Driven Hybrid Model for Crude Oil Futures Price Prediction

5:10 PM - 5:30 PM
Location: Meeting Room 6
Speaker: Yalin Yang

4:10 PM - 5:30 PM

Wind Power Forecasting Techniques

Location: Meeting Room 7

Integrating ENSO Climate Signals into Periodic Autoregressive Models for Wind Speed Forecasting in Brazil

4:10 PM - 4:30 PM
Location: Meeting Room 7
Speaker: Fernando Luiz Cyrino Oliveira

Probabilistic Wind Power Forecasting Based on Multivariable Decomposition and Deep Learning

4:30 PM - 4:50 PM
Location: Meeting Room 7
Speaker: Dongchuan Yang

Approaches for Probabilistic Wind Power Forecasting

4:50 PM - 5:10 PM
Location: Meeting Room 7
Speaker: Jooyoung Jeon

Spatio-temporal Probabilistic Prediction of Circular Variables: Enhancing the Value of Wind Power Prospective Models by Incorporating Wind Direction Probabilistic Predictions

5:10 PM - 5:30 PM
Location: Meeting Room 7
Speaker: Mario E. Arrieta-Prieto

4:10 PM - 5:30 PM

Carbon and Environment
Location: Meeting Room 8

MTC-MGC: A Multi-Scale Dual-Graph Spatio-Temporal Convolutional Neural Network for Air Quality Prediction
4:10 PM - 4:30 PM
Location: Meeting Room 8
Speaker: Jiaqing Huang

Spillover effects and prediction of China's Carbon Emission Trading Market
4:30 PM - 5:00 PM
Location: Meeting Room 8
Speaker: Shuangyue Qian

Carbon Price Forecasting Based on Multi-level Features and Bayesian Optimized LSTM
5:00 PM - 5:30 PM
Location: Meeting Room 8
Speaker: Dong Zeng

4:10 PM - 5:30 PM

Conformal Prediction
Location: Meeting Room 10

Calibrated Multi-Level Quantile Forecasting
4:10 PM - 4:30 PM
Location: Meeting Room 10
Speaker: Tiffany Ding

Conformal Prediction Under Model Uncertainty
4:30 PM - 4:50 PM
Location: Meeting Room 10
Speaker: Xiaodong Yan

Empirical Study on the Performance of Conformal Forecasting Methods on Real-world Data
4:50 PM - 5:10 PM
Location: Meeting Room 10
Speaker: Roberto Morales-Arsenal

Probabilistic Bake-off: How to Quantify Uncertainty with Neural Networks
5:10 PM - 5:30 PM
Location: Meeting Room 10
Speaker: Olivier Sprangers

4:10 PM - 5:30 PM

MacroFor: Health and Environment
Location: Meeting Room 11

Factors Influencing Medical Resource Congestion during Infectious Disease Outbreaks: Analysis Based on a Medical Resource Dynamics Model
4:10 PM - 4:30 PM
Location: Meeting Room 11
Speaker: Jiaming Guo

MuSTANet: A Multi-Scale Trend-Aware Network with Dynamic Variable Selection and Squeeze-Excitation for Interpretable Carbon Allowance Returns Forecasting
4:30 PM - 4:50 PM
Location: Meeting Room 11
Speaker: Dinggao Liu

Can Online Environment Public Opinion Promote the Enterprises' green Technology Innovation? – An Empirical Research Based on Baidu Index
4:50 PM - 5:10 PM
Location: Meeting Room 11
Speaker: Yuxin Ran

A Novel Disaster Index to Support Pandemic Planning: A Principal Component Analysis-Based Approach
5:10 PM - 5:30 PM
Location: Meeting Room 11
Speaker: Alessia Paccagnini

4:10 PM - 5:30 PM

ECF Panel Discussion
Location: Meeting Room 9

5:30 PM - 7:00 PM

Buffet Dinner
Location: Jufuyuan Restaurant on the 1st Floor of the Friendship Palace

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Tuesday, July 01, 2025

8:30 AM - 9:30 AM

Testing Predictive Accuracy with Penalized Regression
Location: Juying Ballroom
Speaker: Valentina Corradi

9:40 AM - 10:40 AM

Large Time Series Models: Industrial Frontier Research and Global Supply Chain Applications
Location: Juying Ballroom
Speakers: Shiyu Wang, Zhou Ye

9:40 AM - 10:40 AM

Energy Forecasting I
Location: Meeting Room 1

> **Research on the Path of New Quality Productivity Driving Household Indirect Carbon Emission Reduction under the "Dual Carbon" Goal**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 1
> Speaker: Zirui Chen
>
> **Systemic Risks and Contagion Effects in China's Regional Electricity Exchange Network: A Differential DebtRank Model**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 1
> Speaker: Yue Pan
>
> **How Do Smart Aging-Friendly Policies Affect Elderly Households' Energy Consumption? Causal Evidence and Policy Scenario Simulations from Intergenerational Technology**
> 10:20 AM - 10:40 AM
> Location: Meeting Room 1
> Speaker: Jiang Yichun

9:40 AM - 10:40 AM

Financial Forecasting: Risk II
Location: Meeting Room 2

> **Enhancing Value-at-Risk Forecasting: A Hybrid Deep Learning Approach Leveraging Textual Data**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 2
> Speaker: Yangfan Cao
>
> **Forecasting and Monitoring Cryptocurrency Risk: Evidence from a Composite Risk Index**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 2
> Speaker: XC Guo
>
> **Loss-based Bayesian Sequential Prediction of Value-at-Risk with a Long-Memory and Non-linear Realized Volatility Model**
> 10:20 AM - 10:40 AM
> Location: Meeting Room 2
> Speaker: Chao Wang

9:40 AM - 10:40 AM

Big Data II
Location: Meeting Room 3

> **Forecast for Regional Air Flow**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 3
> Speaker: Jiancong Huang
>
> **Transformer-Based Emotion Intensity Analysis for High-Frequency Prediction of Market Overreactions and Trading Strategies**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 3
> Speaker: Szymon Lis
>
> **Context-Driven Cold-Start Web Traffic Forecasting**
> 10:20 AM - 10:40 AM
> Location: Meeting Room 3
> Speaker: Xin Zhou

9:40 AM - 10:40 AM

Hierarchical Forecasting II
Location: Meeting Room 4

> **Coherent Forecast Combination: a Stacked Regression Approach**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 4
> Speaker: Daniele Girolimetto
>
> **Score-optimal Forecast Reconciliation**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 4
> Speaker: Shun Hu
>
> **A Network Regression Approach for Forecast Reconciliation**
> 10:20 AM - 10:40 AM
> Location: Meeting Room 4
> Speaker: Jiaxin Shi

9:40 AM - 10:40 AM

Machine Learning for Financial and Networked Data
Location: Meeting Room 5

Graph Signal Processing for Global Stock Market Realized Volatility Forecasting
9:40 AM - 10:00 AM
Location: Meeting Room 5
Speaker: Zhengyang Chi

Adaptive Online Bagging with Hybrid Sampling for Real-time Credit Card Fraud Detection
10:00 AM - 10:20 AM
Location: Meeting Room 5
Speaker: Yiming Teng

Transfer Learning Under High-Dimensional Network Convolutional Regression Model
10:20 AM - 10:40 AM
Location: Meeting Room 5
Speaker: Danyang Huang

9:40 AM - 10:40 AM

Survey Expectations and Evaluation
Location: Meeting Room 6

Household Inflation Expectations in China: New Survey Evidence
9:40 AM - 10:00 AM
Location: Meeting Room 6
Speaker: Zhiyong Fan

Perceived Uncertainty and the Effects of Monetary Policy in China
10:00 AM - 10:20 AM
Location: Meeting Room 6
Speaker: Ningxin Qiu

An Instrumental Variables Approach to Testing Forecast Efficiency
10:20 AM - 10:40 AM
Location: Meeting Room 6
Speaker: Xuguang Simon Sheng

9:40 AM - 10:40 AM

Tourism Forecasting with Multimodal Data I
Location: Meeting Room 7

Big Data-Driven Economic Index Construction and Tourism Demand Forecasting
9:40 AM - 10:00 AM
Location: Meeting Room 7
Speaker: Wanyi Cao

Integration of Big Data and Economic Variables in Tourism Demand Modeling
10:00 AM - 10:20 AM
Location: Meeting Room 7
Speaker: Limei Yang

Progressive Low-rank Multimodal Fusion for Tourism Demand Forecasting
10:20 AM - 10:40 AM
Location: Meeting Room 7
Speaker: Shiqi Liu

9:40 AM - 10:40 AM

Financial Forecasting: MTS
Location: Meeting Room 8

A Novel Forecast Combination Strategy Based on Marginal Contribution of Predictors
9:40 AM - 10:00 AM
Location: Meeting Room 8
Speaker: Xue Gong

The Outperformance of High-Frequency Return Forecasted MMVaR in Portfolio Management
10:00 AM - 10:20 AM
Location: Meeting Room 8
Speaker: Jiayi Li

Analyzing Exchange Rate Dynamics within the Global Financial Cycle: A DCC-Copula approach
10:20 AM - 10:40 AM
Location: Meeting Room 8
Speaker: Luis Melo

9:40 AM - 10:40 AM

Forecast Uncertainty

Location: Meeting Room 10

Uncertainty Estimation for High-dimensional Nonparametric Forecasts
9:40 AM - 10:00 AM
Location: Meeting Room 10
Speaker: Nuwani Kodikara Palihawadana

Fast Probabilistic Forecasting of Large Hierarchies
10:00 AM - 10:20 AM
Location: Meeting Room 10
Speaker: Lorenzo Zambon

A Prototype Model for State Revenue Forecasting under High Fiscal Uncertainty
10:20 AM - 10:40 AM
Location: Meeting Room 10
Speaker: Cheng Yang

9:40 AM - 10:40 AM

Carbon Emission Forecasting

Location: Meeting Room 11

Carbon Emission Prediction in Rural Areas of China: Visual Machine Learning Models
9:40 AM - 10:00 AM
Location: Meeting Room 11
Speaker: Hejing Wang

Air Quality Index Prediction Based on Spatio-Temporal Graph Neural Networks
10:00 AM - 10:20 AM
Location: Meeting Room 11
Speaker: Yifan Yang

Interpretable Daily Carbon Emission Forecasting in China's Transport Sector: Application of Temporal Fusion Transformer
10:20 AM - 10:40 AM
Location: Meeting Room 11
Speaker: Ming Yang

10:40 AM - 11:10 AM

Coffee Break

Location: Meeting Room 12

11:10 AM - 12:30 PM

ML and DL in Forecasting Frameworks II

Location: Juying Ballroom

Feature Selection for Neural Network Forecasting - an Empirical Evaluation of Partial Dependence, Pertubation and Gradient Based Techniques for Railway Revenue Forecasting
11:10 AM - 11:30 AM
Location: Juying Ballroom
Speaker: Sven F. Crone

Active Learning Markets for Forecasting: How to Purchase the Most Informative Data
11:30 AM - 11:50 AM
Location: Juying Ballroom
Speaker: Xiwen Huang

PatchLinear: Patching Based Linear Model for General Time Series Analysis
11:50 AM - 12:10 PM
Location: Juying Ballroom
Speaker: Santosh Palaskar

ARTree: A Deep Autoregressive Model for Phylogenetic Inference
12:10 PM - 12:30 PM
Location: Juying Ballroom
Speaker: Tianyu Xie

11:10 AM - 12:30 PM

MacroFor: VAR Models
Location: Meeting Room 1

High-dimensional Quantile Vector Autoregression with Influencers and Communities
11:10 AM - 11:30 AM
Location: Meeting Room 1
Speaker: Huang Shiwei

Merging VAR and factor model with One-sided Dynamic Autoregressive Principal Components
11:30 AM - 11:50 AM
Location: Meeting Room 1
Speaker: Yangzhuoran Fin Yang

Bayesian VAR Models with a Combination of the DSGE Model-Implied Prior and the SSVS in Mean-IW Prior
11:50 AM - 12:10 PM
Location: Meeting Room 1
Speaker: Xin Zheng

Comparison in Dynamic Forecasting: A Bayesian LASSO State-Space and Bayesian Factor VAR Analysis
12:10 PM - 12:30 PM
Location: Meeting Room 1
Speaker: Mingchuan Zhou

11:10 AM - 12:30 PM

Advanced Time Series Forecasting in Finance and Economics
Location: Meeting Room 2

Big Model-Based GDP Forecasting: The Role of Micro-Level Accounting Information
11:10 AM - 11:30 AM
Location: Meeting Room 2
Speaker: Harold Guo

Expected Return in Night and Day: Role of Trading Volume
11:30 AM - 11:50 AM
Location: Meeting Room 2
Speaker: Zhiheng He

Sparsity-Induced Global Matrix Autoregressive Model with Auxiliary Network Data
11:50 AM - 12:10 PM
Location: Meeting Room 2
Speaker: Dan Yang

On Semiparametric Real-time GARCH Models
12:10 PM - 12:30 PM
Location: Meeting Room 2
Speaker: Muyi Li

11:10 AM - 12:30 PM

Solar and Photovoltaic Energy Forecasting
Location: Meeting Room 3

A Study for Forecasting Solar Energy Power Generation.
11:10 AM - 11:30 AM
Location: Meeting Room 3
Speaker: Young Doo Jeong

Nationwide Weather Impact on Photovoltaic Generation Forecast
11:30 AM - 11:50 AM
Location: Meeting Room 3
Speaker: Jae In Song

Development of Operational PV Generation Forecast Model in Korea Based on CNN and K-means Clustering Method
11:50 AM - 12:10 PM
Location: Meeting Room 3
Speaker: Chae Rin Kim

News-Driven Load Forecasting: Generative Agents and Large Language Models for Unstructured Data and Event Analysis
12:10 PM - 12:30 PM
Location: Meeting Room 3
Speaker: Xinlei Wang

11:10 AM - 12:30 PM

Forecast Combination

Location: Meeting Room 4

Dual Multi-objective Heuristic Optimization Driven Kernel Ensemble for Oil Price Forecasting

11:10 AM - 11:30 AM
Location: Meeting Room 4
Speaker: Zhaorong Huang

T2f: Integrating Actor-Critic Reinforcement Learning with Temporal Attention for Local-Global Time-series Forecasting

11:30 AM - 11:50 AM
Location: Meeting Room 4
Speaker: João Filipe Pinto Sousa

A Zero-Shot LLM for Expert Forecast Combination

11:50 AM - 12:10 PM
Location: Meeting Room 4
Speaker: Yinuo Ren

Is VMD Based Decomposition-reconstruction-ensemble Model Effective for Crude Oil Price Forecasting? Evidence from a Multivariate Multi-scale Ensemble Model

12:10 PM - 12:30 PM
Location: Meeting Room 4
Speaker: Bo Yang

11:10 AM - 12:30 PM

Forecast as A Product: Evaluation and Algorithm Design

Location: Meeting Room 5

Penalising Forecast Accuracy? Data Valuation Challenges in Power Distribution Systems

11:10 AM - 11:30 AM
Location: Meeting Room 5
Speaker: Andrey Churkin

Multi-Task Decision-Focused Prediction in Power Systems: Bridging from Renewable Prediction to Voltage Regulation

11:30 AM - 11:50 AM
Location: Meeting Room 5
Speaker: Linwei Sang

Multi-objective Probabilistic Forecast Combination: Decision Perspective

11:50 AM - 12:10 PM
Location: Meeting Room 5
Speaker: Shengjie Wang

Micro-scale AI based Weather Prediction

12:10 PM - 12:30 PM
Location: Meeting Room 5
Speaker: Jie Yan

11:10 AM - 12:30 PM

Financial Forecasting: Data to Decisions

Location: Meeting Room 6

Technical Trading: Is it Still Beating the Stock Market?

11:10 AM - 11:30 AM
Location: Meeting Room 6
Speaker: Xinyue Hu

FinE2E-MTPOM: Financial End-to-End Multi-Task Portfolio Optimization Model

11:30 AM - 11:50 AM
Location: Meeting Room 6
Speaker: Yupeng Wang

Research on Generalized Leverage Effect in Market Volatility

11:50 AM - 12:10 PM
Location: Meeting Room 6
Speaker: Jiafu Xu

Optimizing Energy Futures Investments under Uncertainty Shocks: a Multi-input Multi-output Forecasting Framework based on Multi-objective Optimization and Deep Learning

12:10 PM - 12:30 PM
Location: Meeting Room 6
Speaker: Weixin Sun

11:10 AM - 12:30 PM

Forecasting of Disaster

Location: Meeting Room 7

Boilover of Crude Oil Storage Tanks: Mechanism, Prediction, and Suppression

11:10 AM - 11:30 AM
Location: Meeting Room 7
Speaker: Yuntao Li

Measuring and Nowcasting China's Growth-at-Risk with High-Dimensional Stock Market Connectedness

11:30 AM - 11:50 AM
Location: Meeting Room 8
Speaker: Kunchao Li

Fire Risk Level Prediction for Ancient Building Complex of the Palace Museum in China Based on Machine Learning Models

11:50 AM - 12:10 PM
Location: Meeting Room 7
Speaker: Zhanfeng Shen

Price Level and Financial Crisis Prediction

12:10 PM - 12:30 PM
Location: Meeting Room 7
Speaker: Zhengyang Li

11:10 AM - 12:30 PM

Large Language Models in Forecasting

Location: Meeting Room 8

Multi-modal Fusion Based on Large Language Model and Ensemble Learning - A Case Study in SME Financing Guarantee Evaluation

11:10 AM - 11:30 AM
Location: Meeting Room 8
Speaker: Fenghao Cui

Sentiment-driven Insights: Unlocking the Sentiment Dynamics and Forecasting the Future of Crude Oil Prices with Big Language Models

11:30 AM - 11:50 AM
Location: Meeting Room 8
Speaker: Mingchen Li

Can Large Language Models Evaluate Suppliers' qualifications of Complex Production Lines? An Approach Incorporating Retrieval-augmented Generation and Chain-of-Thought

11:50 AM - 12:10 PM
Location: Meeting Room 8
Speaker: Xuerong Li

Assessment of Climate Policy Uncertainty Using Large Language Models and Energy Market Interval Forecasting

12:10 PM - 12:30 PM
Location: Meeting Room 8
Speaker: Jiajia Liu

11:10 AM - 12:30 PM

MacroFor: Asset Prices

Location: Meeting Room 10

Forecasting the Yield Curve with the Time-Varying Neural Dynamic Nelson-Siegel Model

11:10 AM - 11:30 AM
Location: Meeting Room 10
Speaker: Sicco Kooiker

Shadow Banking, Threat or Opportunity for the Developing Countries

11:30 AM - 11:50 AM
Location: Meeting Room 10
Speaker: Vakhtang Charaia

Forecasting the Term Structure of Government Bond Yield Using B-Splines with Time-varying Control Points and Knots Positions

11:50 AM - 12:10 PM
Location: Meeting Room 10
Speaker: Xia Zou

Measuring Risk Perception for Copper Commodity Price Forecasting

12:10 PM - 12:30 PM
Location: Meeting Room 10
Speaker: Xuefei Wu

11:10 AM - 12:30 PM

Retail Forecasting

Location: Meeting Room 11

Insights into Cross-category Effects in Demand Forecasting

11:10 AM - 11:30 AM
Location: Meeting Room 11
Speaker: Ozden Gur Ali

FairRSF: Fairness-aware Retail Sales Forecasting Via Prototype Decomposition

11:30 AM - 11:50 AM
Location: Meeting Room 11
Speaker: Li Zhou

Advancements in the Application of Interpretable Models for Retail Purchase Prediction

11:50 AM - 12:10 PM
Location: Meeting Room 11
Speaker: Liu Zhenkun

Retail Store-SKU level Replenishment Planning with Attribute-Space Graph Recurrent Neural Networks

12:10 PM - 12:30 PM
Location: Meeting Room 11
Speaker: Shaohui Ma

12:30 PM - 1:30 PM

Lunch

1:30 PM - 2:30 PM

TEI@I Methodology for Economic Forecasting: Insights from Over Two Decades of Practice

Location: Juying Ballroom
Speaker: Shouyang Wang

2:40 PM - 3:40 PM

Enhancing New Product Predictions Through AI and Advanced Analytics

Location: Juying Ballroom
Speaker: Mohsen Hamoudia

2:40 PM - 3:40 PM

THS Tourism Forecasting Competition II

Location: Meeting Room 1

A Report of Forecasting Visitor Arrivals after COVID-19 Pandemic

2:40 PM - 3:00 PM
Location: Meeting Room 1
Speaker: Jialu Gao

Tourism Forecasting Competition Amid COVID-19 Round II: Recovery of the Chinese Outbound Travel Market from the Pandemic

3:00 PM - 3:20 PM
Location: Meeting Room 1
Speaker: Baobao Song

Destination-Specific Interpretable Learner (DSIL): A Novel Approach for Efficient and Interpretable Tourism Demand Forecasting in the Post-COVID Era

3:20 PM - 3:40 PM
Location: Meeting Room 1
Speaker: Zhang Huihui

2:40 PM - 3:40 PM

Energy Forecasting II

Location: Meeting Room 2

Resilience Assessment of the Energy Industry Chain from the Production and Consumption Perspectives

2:40 PM - 3:00 PM
Location: Meeting Room 2
Speaker: Shuning Gao

The Impact and Prediction of a News Media-based Climate Risk Attitudes on China's New Energy Stock Market

3:00 PM - 3:20 PM
Location: Meeting Room 2
Speaker: Limin Xing

Resilience Measurement and Risk Prediction in Critical Mineral Supply Chains: Leveraging Renormalization Theory and Geometric Bifurcation Growth Models

3:20 PM - 3:40 PM
Location: Meeting Room 2
Speaker: Qian Zhi

2:40 PM - 3:40 PM

Judgmental Forecasting

Location: Meeting Room 3

Making Black-box Forecasts Understandable: The Effect of Global and Local Explanations

2:40 PM - 3:00 PM
Location: Meeting Room 3
Speaker: Kai Hoberg

Does Frequency Bias in Lay Inflation Judgments Depend on Monitored Prices or Number of Purchases?

3:00 PM - 3:20 PM
Location: Meeting Room 3
Speaker: Xiaoxiao Niu

Judgmental Model Pooling

3:20 PM - 3:40 PM
Location: Meeting Room 3
Speaker: Fotios Petropoulos

2:40 PM - 3:40 PM

Recent Advances in Count Data Forecasting and High-Dimensional Conditional Factor Modelling

Location: Meeting Room 4

High-Dimensional Conditional Factor Model

2:40 PM - 3:00 PM
Location: Meeting Room 4
Speaker: Shang Gao

Forecasting of Integer-valued Time Series

3:00 PM - 3:20 PM
Location: Meeting Room 4
Speaker: Jingsong Yuan

Enhancing Forecast Reconciliation Performance through Model Combination

3:20 PM - 3:40 PM
Location: Meeting Room 4
Speaker: Xixi Li

2:40 PM - 3:40 PM

Demand Forecasting III

Location: Meeting Room 5

The Genestrapping®-Method for less Inventories and generally 100% Customer Service

2:40 PM - 3:00 PM
Location: Meeting Room 5
Speaker: Klaus Spicher

Shrinkage Estimators for Vector Exponential Smoothing

3:00 PM - 3:20 PM
Location: Meeting Room 5
Speaker: Kandrika Pritularga

A Spatial-temporal Attention Based BiLSTM for Power Grid Investment Prediction

3:20 PM - 3:40 PM
Location: Meeting Room 5
Speaker: Yijing Wang

2:40 PM - 3:40 PM

MacroFor: Feature Importance

Location: Meeting Room 6

Enhancing Interpretability and Accuracy in Exchange Rate Prediction with Explainable Artificial Intelligence and Causal Discovery

2:40 PM - 3:00 PM
Location: Meeting Room 6
Speaker: Siran Fang

The Instability of Leading Indicators in Forecasting Austrian Inflation: Lessons from the COVID-19 Pandemic and the Energy Crisis

3:00 PM - 3:20 PM
Location: Meeting Room 6
Speaker: Friedrich Fritzer

Research on the Generalized Leverage Effect in Financial Market Volatility

3:20 PM - 3:40 PM
Location: Meeting Room 6
Speaker: Jiafu Xu

2:40 PM - 3:40 PM

Tourism Forecasting with Multimodal Data II

Location: Meeting Room 7

Multimodal Aspect-Based Sentiment Analysis Meets Deep Learning for Tourism Forecasting

2:40 PM - 3:00 PM
Location: Meeting Room 7
Speaker: Xin Li

Complex Data Modeling and Analysis with Applications

3:00 PM - 3:20 PM
Location: Meeting Room 7
Speaker: Shaolong Sun

Daily Tourist Flow Forecasting Considering Short-Video Visual Features

3:20 PM - 3:40 PM
Location: Meeting Room 7
Speaker: Chengyuan Zhang

2:40 PM - 3:40 PM

MacroFor: Business Cycles

Location: Meeting Room 8

Forecasting Financial Reporting Fraud in Financial Companies

2:40 PM - 3:00 PM
Location: Meeting Room 8
Speaker: Nurul Hasanah Uswati Dewi

Monitoring Consumption Vulnerability with Economic News and Macroeconomic Big Data

3:00 PM - 3:20 PM
Location: Meeting Room 7
Speaker: Shuting Liu

Business Cycle Dynamics after the Great Recession: An Extended Markov-Switching Dynamic Factor Model

3:20 PM - 3:40 PM
Location: Meeting Room 8
Speaker: Laurent Ferrara

2:40 PM - 3:40 PM

Forecasting on Macro and Micro Levels

Location: Meeting Room 10

A New Real-time Composite Indicator for German SME Business Cycles Based on Taxes and Balances

2:40 PM - 3:00 PM
Location: Meeting Room 10
Speaker: Dirk Beinert

Forecasting the Demand for Recycled Plastics using a Digital Twin for Regional Plastic Cycles

3:00 PM - 3:20 PM
Location: Meeting Room 10
Speaker: Christian Menden

Forecasting the Forecast: Bridging Prediction and Reality in Automotive Supply Chains

3:20 PM - 3:40 PM
Location: Meeting Room 10
Speaker: Andreas Rükgauer

2:40 PM - 3:40 PM

Shipping and Transportation in Digitization and Sustainable Development

Location: Meeting Room 11

A Diversified Integrated Model for Seasonal Product Demand Prediction

2:40 PM - 3:00 PM
Location: Meeting Room 11
Speaker: Ding Hao

Estimating and Predicting the Effect of China-US Trade Friction on Bunker Fuel Market volatility

3:00 PM - 3:20 PM
Location: Meeting Room 11
Speaker: Xiaoxia Li

A Novel Shipping Freight Rate Forecasting Framework based on LLM

3:20 PM - 3:40 PM
Location: Meeting Room 11
Speaker: Jinyu Wu

3:50 PM - 4:50 PM

IIF Members' Meeting

Location: Meeting Room 7

3:50 PM - 4:50 PM

UK Chapter Meeting

Location: Meeting Room 8

3:50 PM - 4:50 PM — **SWEET Discussion**
Location: Meeting Room 2

3:50 PM - 4:50 PM — **THS Social Event**
Location: Meeting Room 4

3:50 PM - 4:50 PM — **ECF-lead Discussion**
Location: Meeting Room 6

5:00 PM - 5:20 PM — **Shuttle Bus to Gala Venue (Ticket Holders Only)**
Location: The parking lot on the west side of the Grand Building

5:00 PM - 6:30 PM — **Students Dinner**
Location: Beijing Friendship Hotel

6:30 PM - 8:30 PM — **Student Gala Event**

6:30 PM - 10:00 PM — **Gala Event (Ticket Holders Only)**

Wednesday, July 02, 2025

8:30 AM - 9:30 AM — **A Very Brief History of 5,000 Years of Forecasting: From Nilometers to Pretrained Foundation Models**
Location: Juxian Ballroom
Speaker: Max Mergenthaler

9:40 AM - 10:40 AM — **Challenges and Technologies in Cloud Resource Operation in Huawei Public Cloud**
Location: Juxian Ballroom
Speaker: Boyi Hou

9:40 AM - 10:40 AM — **MacroFor: Macro Risk**
Location: Meeting Room 1

> **Global Banks' Macroeconomic Expectations and Credit Supply**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 1
> Speaker: Xiang Li
>
> **Forecasting Japanese Recessions Using Machine Learning and Mixed-Frequency Data**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 1
> Speaker: Yusuke Oh
>
> **A Flexible and Collaborative Method for Generating Extreme Macro Scenarios**
> 10:20 AM - 10:40 AM
> Location: Meeting Room 1
> Speaker: Ruoshi Shi

9:40 AM - 10:40 AM — **Macroeconomic Monitoring and Forecasting with Big Data and Large Models**
Location: Meeting Room 2

> **Nowcasting US Economic Activity in a Changing World and a Data-Rich Environment**
> 9:40 AM - 10:00 AM
> Location: Meeting Room 2
> Speaker: Chen Ziyang
>
> **Nowcasting Macroeconomic Downward Risk: The Role of Time-Variation, Skewness, and Group-Sparsity**
> 10:00 AM - 10:20 AM
> Location: Meeting Room 2
> Speaker: Mengdi Lv
>
> **When Large Language Model Meets Textual Data: Toward Narrative-Driven Macroeconomic Forecasting**
> 10:20 AM - 10:40 AM
> Location: Meeting Room 2
> Speaker: Yue Wu

9:40 AM - 10:40 AM

Machine Learning in Tourism Forecasting I
Location: Meeting Room 3

The Power of Themes: A Topic-Aware Approach to Predicting Engagement with Tourism Destination Videos
9:40 AM - 10:00 AM
Location: Meeting Room 3
Speaker: Peijun Shi

Can AI Help Tourists Predict the Reasonable Prices of the Hotels? Decomposing the Gap between Hotels' price and Tourist Perceived Value.
10:00 AM - 10:20 AM
Location: Meeting Room 3
Speaker: Lu Zhao

9:40 AM - 10:40 AM

Energy Forecasting III
Location: Meeting Room 4

Dynamic Effects of Renewable Energy Subsidies on the Optimization of Energy Industry Structure
9:40 AM - 10:00 AM
Location: Meeting Room 4
Speaker: Yifan Chen

QRA-Based Ensemble Forecasting Method for Carbon Price Intervals
10:00 AM - 10:20 AM
Location: Meeting Room 4
Speaker: Shunxin Ye

Interval Forecasting of Renewable Energy Stock Prices Based on Investor Sentiment and Hybrid LSTM-CNN Model
10:20 AM - 10:40 AM
Location: Meeting Room 4
Speaker: Zhang Yueke

9:40 AM - 10:40 AM

Financial Forecasting: ML III
Location: Meeting Room 5

Forecasting the Direction of Changes in Bitcoin Quotes based on Turning Point Patterns Identified by Dynamic Time Warping
9:40 AM - 10:00 AM
Location: Meeting Room 5
Speaker: Michal Bernardelli

Hybrid Models for Financial Forecasting: Combining Econometric, Machine Learning and Deep Learning Models
10:00 AM - 10:20 AM
Location: Meeting Room 5
Speaker: Dominik Stempień

Informer in Algorithmic Investment Strategies on High Frequency Bitcoin Data
10:20 AM - 10:40 AM
Location: Meeting Room 5
Speaker: Robert Ślepaczuk

9:40 AM - 10:40 AM

MacroFor: Exchange Rates
Location: Meeting Room 6

Momentum, Reversal and Fundamentals: A Short-term Exchange Rate Forecasting
9:40 AM - 10:00 AM
Location: Meeting Room 6
Speaker: Jiawen Ren

Integrating Wavelet Decomposition, Fundamental Economic Models, and Machine Learning Methods for Exchange Rate Forecasting
10:00 AM - 10:20 AM
Location: Meeting Room 6
Speaker: Ruoxi Sun

Dynamic Shrinkage and Selection for Exchange Rate Forecasting
10:20 AM - 10:40 AM
Location: Meeting Room 6
Speaker: Yong Song

9:40 AM - 10:40 AM

Financial Forecasting: Risk III

Location: Meeting Room 7

Piecewise Signature Method for Feature Extraction and Prediction in Financial Time Series: Enhancing Portfolio Optimization

9:40 AM - 10:00 AM
Location: Meeting Room 7
Speaker: Jinghan Wang

Identifying Volatility Clusters, Common Trends and Comovement of DeFi Tokens

10:00 AM - 10:20 AM
Location: Meeting Room 7
Speaker: Atikur Khan

Forecasting Extreme Values in Financial Time Series via Scores

10:20 AM - 10:40 AM
Location: Meeting Room 7
Speaker: Ayla Jungbluth

9:40 AM - 10:40 AM

MacroFor: Inflation I

Location: Meeting Room 8

Evaluating Quarterly Inflation Forecasts in the EU: A Stepwise Analysis

9:40 AM - 10:00 AM
Location: Meeting Room 8
Speaker: Katja Heinisch

Time-varying Probabilistic Forecast Combinations Based on Particle Filtering: Diversity Matters.

10:00 AM - 10:20 AM
Location: Meeting Room 8
Speaker: Xiaorui Luo

Forecasting Unemployment Rate: Phillips Curve, Services Prices, and Shelter Costs

10:20 AM - 10:40 AM
Location: Meeting Room 8
Speaker: Dandan Liu

9:40 AM - 10:40 AM

Forecasting on Key Index in Strategic Resources and Environment

Location: Meeting Room 10

Forecasting on the Global Methane Emissions Reduction by 2030 via Key Pathways in Inter-country Production and Consumption Networks

9:40 AM - 10:00 AM
Location: Meeting Room 10
Speaker: Xiuli Liu

The Structure of China's Ocean Economy and Its Future Trends Projection

10:00 AM - 10:20 AM
Location: Meeting Room 10
Speaker: Zengkai Zhang

The Energy System Transition Pathway towards Carbon Reduction Using a Model-coupling Approach

10:20 AM - 10:40 AM
Location: Meeting Room 10
Speaker: Jiali Zheng

9:40 AM - 10:40 AM

Healthcare Forecasting

Location: Meeting Room 11

Diabetes-Specific Feature Integration for Stratified Risk Prediction and Interpretation of Acute Kidney Injury

9:40 AM - 10:00 AM
Location: Meeting Room 11
Speaker: Siyu Dong

Myopia and High Myopia Trends in Chinese Children and Adolescents Over 25 Years: A Nationwide Study with Projections to 2050

10:00 AM - 10:20 AM
Location: Meeting Room 11
Speaker: Zhe Pan

Predicting the Future Impact of Weather Patterns on the Incidence of Infectious Diseases in Children

10:20 AM - 10:40 AM
Location: Meeting Room 11
Speaker: Suryane Susanti

10:40 AM - 11:10 AM

Coffee Break

Location: Meeting Room 12

11:10 AM - 12:30 PM

Hierarchical Forecasting III

Location: Juxian Ballroom

Decisions Reconciliation vs Forecasts Reconciliation

11:10 AM - 11:30 AM
Location: Juxian Ballroom
Speaker: Mahdi Abolghasemi

Probabilistic Nonlinear Forecast Reconciliation Methods: Projection, Importance Sampling, and Kalman Filtering

11:30 AM - 11:50 AM
Location: Juxian Ballroom
Speaker: Anubhab Biswas

Modeling the Uncertainty on the Covariance Matrix for Probabilistic Forecast Reconciliation

11:50 AM - 12:10 PM
Location: Juxian Ballroom
Speaker: Chiara Carrara

Forecast Reconciliation with Heuristic Structure Averaging

12:10 PM - 12:30 PM
Location: Juxian Ballroom
Speaker: Jincen Luo

11:10 AM - 12:30 PM

Machine Learning and Statistical Methods for Complex Forecasting Problems

Location: Meeting Room 1

Risk spillover and Systemic Risk Early Warning in Financial Institutions: A DY-GNN-LSTM Model Based on High-Frequency Data

11:10 AM - 11:30 AM
Location: Meeting Room 1
Speaker: Ke Zhang

Distributionally Robust Double-well Potential Support Vector Regression for Forecasting with Uncertain Data

11:30 AM - 11:50 AM
Location: Meeting Room 1
Speaker: Rui Luo

Improved Random-Forest-Based Bilevel Optimization for Personalized Travel Demand Equilibrium under the E-R-A Framework

11:50 AM - 12:10 PM
Location: Meeting Room 1
Speaker: Zixuan Zhao

Yield Nowcasting Reconcilition under Gaussian Framework

12:10 PM - 12:30 PM
Location: Meeting Room 1
Speaker: Zhuoqun Xie

11:10 AM - 12:30 PM

MacroFor: Text and LLMs

Location: Meeting Room 2

Policy Communication, Market Expectations, and Economic Resilience: Causal Identification Based on Mixed-Frequency Data and Textual Analysis

11:10 AM - 11:30 AM
Location: Meeting Room 2
Speaker: Xinyu Guo

Can Public Opinion Big Data Help Improve Macroeconomic Forecasting?

11:30 AM - 11:50 AM
Location: Meeting Room 2
Speaker: Xiaofen Li

When Algorithms Speak with Accents: Economic Forecasting Disparities Across Language-Specific LLMs

11:50 AM - 12:10 PM
Location: Meeting Room 2
Speaker: Mohan Xu

Crude Oil Futures Price Uncertainty Forecasting: An Explainable Deep Learning Framework Integrating News Sentiment

12:10 PM - 12:30 PM
Location: Meeting Room 2
Speaker: Yaqi Mao

11:10 AM - 12:30 PM

Energy and Environmental Forecasting: Methods and Applications

Location: Meeting Room 3

Global and Regional Long-term Climate Forecasts: A Heterogeneous Future

11:10 AM - 11:30 AM
Location: Meeting Room 3
Speaker: Lola Gadea Rivas

Improving Risk Forecast through Coverage Probability, Expectile-based Approach and Credibility Theory

11:30 AM - 11:50 AM
Location: Meeting Room 3
Speaker: Khreshna Syuhada

Renewable Energy Price Volatility Forecasting Based on Multi-Sectoral Policy Sentiment Analysis and Large Models

11:50 AM - 12:10 PM
Location: Meeting Room 3
Speaker: Yan Xu

11:10 AM - 12:30 PM

Financial Forecasting: Stats I

Location: Meeting Room 4

Generalized Principal Component Analysis for Large-dimensional Matrix Factor Model

11:10 AM - 11:30 AM
Location: Meeting Room 4
Speaker: Yujie Hou

Research on Volatility and Arbitrage Based on the AcGB2 Model

11:30 AM - 11:50 AM
Location: Meeting Room 4
Speaker: Jiayi Chen

Dynamic Factor Correlation Model

11:50 AM - 12:10 PM
Location: Meeting Room 4
Speaker: Chen Tong

Time Series Forecasting Using Quantile Regression Based on Fuzzy-probabilistic Inference

12:10 PM - 12:30 PM
Location: Meeting Room 4
Speaker: Tomas Tichy

11:10 AM - 12:30 PM

Climate, Environment & Helathcare

Location: Meeting Room 5

Modeling a Virtual Reality Enabler: a Climate Change Use Case

11:10 AM - 11:30 AM
Location: Meeting Room 5
Speaker: Anna Boros

Understanding Spatio-Temporal Extremes: Max-Stable Models in Climate Change Research

11:30 AM - 11:50 AM
Location: Meeting Room 5
Speaker: Caston Sigauke

Prediction of Children’s Health Status when Impacted by Climate Change

11:50 AM - 12:10 PM
Location: Meeting Room 5
Speaker: Dessie Wanda

On the Estimation of Climate Normals and Anomalies

12:10 PM - 12:30 PM
Location: Meeting Room 5
Speaker: Tommaso Proietti

11:10 AM - 12:30 PM

Financial Forecasting: Volatility

Location: Meeting Room 6

Using Quantile Time Series and Historical Simulation to Forecast Financial Risk Multiple Steps Ahead

11:10 AM - 11:30 AM
Location: Meeting Room 6
Speaker: Richard Gerlach

A Hybrid Forecasting Method for Realized Volatility: Based on Complex Network and Jump Diffusion Processes

11:30 AM - 11:50 AM
Location: Meeting Room 6
Speaker: Shixiu Liu

Dynamic Options Portfolio Construction with Very Short Time-to-Maturity

11:50 AM - 12:10 PM
Location: Meeting Room 6
Speaker: Maciej Wysocki

Enhancing volatility prediction with the Leave-one-out kernel density estimates for outlier detection in GARCH models

12:10 PM - 12:30 PM
Location: Meeting Room 6
Speaker: Wei Chean Tan

11:10 AM - 12:30 PM

Macro I

Location: Meeting Room 7

China's GDP Nowcast and Business Cycle Analysis - Based on the Three-regime Markov Switching Dynamic Factor Model

11:10 AM - 11:30 AM
Location: Meeting Room 7
Speaker: Xiao Cai

Forecast Reconciliation and Hierarchical Structures in Subnational Mortality Forecasting: Insights from Japan

11:30 AM - 11:50 AM
Location: Meeting Room 7
Speaker: Chenlu Deng

Beyond Numbers: Enhancing Crude Oil Price Forecasting with Economic and Sentiment Signals via LSTM-Attention Networks

11:50 AM - 12:10 PM
Location: Meeting Room 7
Speaker: Yuanyuan Shi

A Drift-Aware Dynamic Ensemble Learning Framework for Forecasting Agricultural Futures Returns

12:10 PM - 12:30 PM
Location: Meeting Room 7
Speaker: Zeng Liling

11:10 AM - 12:30 PM

Macro II

Location: Meeting Room 8

Simultaneous Variable Selection and Estimation for a Partially Linear Cox Model

11:10 AM - 11:30 AM
Location: Meeting Room 8
Speaker: Tingting Cai

A Multi-Crop Yield Prediction Framework Integrating Explainable Ensemble Learning and Heterogeneous Data Sources

11:30 AM - 11:50 AM
Location: Meeting Room 8
Speaker: Boting Zhang

Inter-Provincial Social Insurance Revenue and Expenditure Forecast in China

11:50 AM - 12:10 PM
Location: Meeting Room 8
Speaker: Di Zheng

Nowcasting Tail Risk of GDP Growth under High-dimensional Data: A Novel Approach Combining MF-QRLSTM with a Weighted Composite Probability Distribution

12:10 PM - 12:30 PM
Location: Meeting Room 8
Speaker: Han Liu

11:10 AM - 12:30 PM

Explainability

Location: Meeting Room 10

Forecasting Demand Surges for Irregular Events in Ride-Hailing Services Using Leading Indicators

11:10 AM - 11:30 AM
Location: Meeting Room 10
Speaker: Marc Schwalbach

I Don't Understand Your Model; Explain it to Me!

11:30 AM - 11:50 AM
Location: Meeting Room 10
Speaker: Trevor Sidery

Forecasting-driven Anomaly Detection at Scale: Lyft's Approach to Observability

11:50 AM - 12:10 PM
Location: Meeting Room 10
Speaker: Han Wang

Candlestick Components and Market Directions: Not All Components Are Created Equal

12:10 PM - 12:30 PM
Location: Meeting Room 10
Speaker: Haibin Xie

11:10 AM - 12:30 PM

Transportation Forecasting

Location: Meeting Room 11

A Flight-Level Neural Network Approach to Forecasting Daily Airport Fuel Uplift

11:10 AM - 11:30 AM
Location: Meeting Room 11
Speaker: Alex Cao

Have Arrivals and Departures in Mexico Returned to Pre-pandemic Normality: the Case of Mexico City International Airport?

11:30 AM - 11:50 AM
Location: Meeting Room 11
Speaker: Erick Martin Heredia Anaya

A Hybrid Deep Learning Framework for Traffic Speed Prediction Considering Traffic Flow Impact.

11:50 AM - 12:10 PM
Location: Meeting Room 11
Speaker: Long Xudong

Container Throughput Forecasting for Ningbo-Zhoushan Port using Combined SARIMA-LSTM Approach

12:10 PM - 12:30 PM
Location: Meeting Room 11
Speaker: Zhihao Zhou

12:30 PM - 2:00 PM

Buffet Lunch

Location: Jufuyuan Restaurant on the 1st Floor of the Friendship Palace

2:00 PM - 3:00 PM

Forecast Reconciliation: Geometry, Optimisation, and Insights Beyond Hierarchical Time Series

Location: Juxian Ballroom
Speaker: Anastasios Panagiotelis

3:10 PM - 4:10 PM

What Has AI Ever Done for Supply Chain Forecasting? Anecdotes and Case Studies from 2004 to 2024

Location: Juxian Ballroom
Speaker: Sven Crone

3:10 PM - 4:10 PM

MacroFor: Inflation II

Location: Meeting Room 1

Stationary Density Estimation for ARCH Models with Applications in Quantile Regression

3:10 PM - 3:30 PM
Location: Meeting Room 1
Speaker: Manuel Dario Hernandez-Bejarano

Communication of Inflation Forecast Uncertainty: The Influence of Probabilistic Communication on Public’s Perception and Economic Decision-making

3:30 PM - 3:50 PM
Location: Meeting Room 1
Speaker: Peiqi (Nora) Luo

From Text to Forecast: A Large-Scale LLM Analysis of Central Bank Communication

3:50 PM - 4:10 PM
Location: Meeting Room 1
Speaker: Thiago Silva

3:10 PM - 4:10 PM

Methodological Innovations in Tourism Forecasting

Location: Meeting Room 2

Interval Forecasting of Tourism Demand Using a Novel Intelligent Combination Technique

3:10 PM - 3:30 PM
Location: Meeting Room 2
Speaker: Honggang Guo

A Novel Pattern Recognition Method for Tourism Demand Forecasting

3:30 PM - 3:50 PM
Location: Meeting Room 2
Speaker: Junfeng Huang

Development of a Real-time Tourism Demand Forecasting System for Hong Kong

3:50 PM - 4:10 PM
Location: Meeting Room 2
Speaker: Xinyan Zhang

3:10 PM - 4:10 PM

Renewable Planning and Climate-Informed Forecasting

Location: Meeting Room 3

Forecasting the El Niño Southern Oscillation (ENSO) Index with High-Dimensional Factor Models

3:10 PM - 3:30 PM
Location: Meeting Room 3
Speaker: Alessandro Giovannelli

Integrating Renewable Energy Forecasting and Sustainable Development Goals: Proposal of a Framework for Plant Site Selection

3:30 PM - 3:50 PM
Location: Meeting Room 3
Speaker: Gustavo Melo

Cyclical Time Series: an Empirical Analysis of Temperatures in Central England over Three Centuries

3:50 PM - 4:10 PM
Location: Meeting Room 3
Speaker: Liudas Giraitis

3:10 PM - 4:10 PM

Recent Advances in Mortality Modelling and Forecasting

Location: Meeting Room 4

Low-rank Tensor Autoregressive Models for Mortality Modeling

3:10 PM - 3:30 PM
Location: Meeting Room 4
Speaker: Tim Boonen

A Functional Signature Approach for Mortality Forecasting

3:30 PM - 3:50 PM
Location: Meeting Room 4
Speaker: Zhong Jing Yap

Constructing Prediction Intervals for the Age Distribution of Deaths

3:50 PM - 4:10 PM
Location: Meeting Room 4
Speaker: Hanlin Shang

3:10 PM - 4:10 PM

Financial Forecasting: Risk IV

Location: Meeting Room 5

Research on a Multi-Agent Collaborative Early Warning System for Multinational Corporate Interest Security Based on Reinforcement Learning

3:10 PM - 3:30 PM
Location: Meeting Room 5
Speaker: Xiaowei Li

Transformer-based Downside Risk Forecasting: A Data-Driven Approach with Realized Downward Semi-Variance

3:30 PM - 3:50 PM
Location: Meeting Room 5
Speaker: Yuetong Zhang

Forecasting Probability Distributions of Financial Returns with Deep Neural Networks

3:50 PM - 4:10 PM
Location: Meeting Room 5
Speaker: Jakub Michańków

3:10 PM - 4:10 PM

Financial Forecasting: Stats II

Location: Meeting Room 6

The Puzzle of Overpriced European Treasury Auctions
3:10 PM - 3:30 PM
Location: Meeting Room 6
Speaker: Jose Faias

Conditionally Optimal HAR Forecasts
3:30 PM - 3:50 PM
Location: Meeting Room 6
Speaker: Andrey Vasnev

Forecasting Expected Stock Returns: a Shrinkage Combination Approach
3:50 PM - 4:10 PM
Location: Meeting Room 6
Speaker: Han Feng

3:10 PM - 4:10 PM

Machine Learning in TourismForecasting II

Location: Meeting Room 7

Human Expertise vs. Machine Learning: Forecasting China's Outbound Tourism Through a Two-Round Delphi Survey
3:10 PM - 3:30 PM
Location: Meeting Room 7
Speaker: Shanshan (Vera) Lin

Collaborative Multi-agent Strategies and Tourism Demand Forecasting
3:30 PM - 3:50 PM
Location: Meeting Room 7
Speaker: Peiying Zhang

Forecasting Tourist Arrival Using Image Data and LLM
3:50 PM - 4:10 PM
Location: Meeting Room 7
Speaker: Zheng Linyuan

3:10 PM - 4:10 PM

MacroFor: Complexity

Location: Meeting Room 8

Virtue of Complexity in Housing Price Prediction
3:10 PM - 3:30 PM
Location: Meeting Room 8
Speaker: Jinfeng Gan

SM-TCN: Multi-resolution Sparse Convolution Network for Efficient High-dimensional Time Series Forecast
3:30 PM - 3:50 PM
Location: Meeting Room 8
Speaker: Ziyou Guo

Somewhere between Simplicity and Complexity
3:50 PM - 4:10 PM
Location: Meeting Room 8
Speaker: Zihan Yin

3:10 PM - 4:10 PM

Forecasting the Worst/Best Scenarios

Location: Meeting Room 10

Decoupling Systemic Risk into Endopathic and Exopathic Competing Risks Through Autoregressive Conditional Accelerated Fréchet Model
3:10 PM - 3:30 PM
Location: Meeting Room 10
Speaker: Jingyu Ji

Sparse Multivariate Autoregressive Conditional Fréchet Models for High-Frequency Extreme Risk Dynamics
3:30 PM - 3:50 PM
Location: Meeting Room 10
Speaker: Zhengjun Zhang

Competing-risk Weibull Survival Model with Multiple Causes
3:50 PM - 4:10 PM
Location: Meeting Room 10
Speaker: Chengxiu Ling

3:10 PM - 4:10 PM

Grey Forecasting Modelling and Applications

Location: Meeting Room 11

Grey Modelling of Dynamical Systems for Time-series Analysis and Forecasting

3:10 PM - 3:30 PM
Location: Meeting Room 11
Speaker: Wei Baolei

Grey Forcasting Models for Prognostics Health Management

3:30 PM - 3:50 PM
Location: Meeting Room 11
Speaker: Naiming Xie

Fourier Time-varying Grey Model for Seasonal Demand Forecasting

3:50 PM - 4:10 PM
Location: Meeting Room 11
Speaker: Lili Ye

4:20 PM - 5:20 PM

Closing Ceremony

Location: Juxian Ballroom