

DISTINGUISHED SPEAKER SEMINAR



Professor Francis X. Diebold University of Pennsylvania

"Diebold-Mariano Tests, Twenty Years Later"

Wednesday 7 March 2012 at 13:15 Auditorium 455 building 1342

Professor Diebold discusses the use and abuse of econometric methods for forecast accuracy comparison, both retrospectively and prospectively, focusing on the Diebold-Mariano vs. West-Clark-McCracken approaches.

Everybody is welcome.

For further information, please contact Professor Niels Haldrup +45 8716 5559 nhaldrup@creates.au.dk <u>www.creates.au.dk</u>



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