



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
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