



BANK OF ENGLAND



EUROPEAN CENTRAL BANK

KING'S  
College  
LONDON

## Call for papers

# Advanced analytics: new methods and applications for macroeconomic policy

*3 - 5 November 2021, Bank of England, virtual event*

Advanced analytics techniques, such as the analysis of novel large and unstructured data sources, or the application of techniques from machine learning and artificial intelligence, offer new insights into problems in economics and finance. These approaches have now found their way into broad-based research programmes in academia and policy institutions. This conference is the latest in a series of events jointly organised by the **Bank of England** (BoE), the **European Central Bank** (ECB) and the **Data Analytics for Finance and Macro Research Centre** (DAFM) at **King's College London**.

The conference aims to **connect leading researchers in academia and policy institutions** to present and discuss the **latest advances in the interdisciplinary field of advanced analytics**. For example, how do these techniques best address pressing policy questions, and how do the resulting answers compare with conventional approaches? Could these novel approaches become the norm and how? We particularly encourage **submissions that apply advanced analytics techniques to the following topics**:

- monetary policy transmission, policy interactions, heterogeneous effects, communication
- trade and capital flows networks, exchange rates
- macroprudential and supervisory analysis and policy
- fintech and supotech, digital currencies, blockchains
- assessing and addressing risks from shocks and structural economic change

The scope of the conference is not limited to the topics listed above, and submissions on other relevant policy questions are welcome.

**Submission:** We invite you to submit your empirical or theoretical work for presentation and discussion at this conference to [dafm@kcl.ac.uk](mailto:dafm@kcl.ac.uk). The **deadline is 11 July 2021**. Submissions should have a broad advanced analytics angle in terms of data and/or technique. Full papers are preferred, and extended abstracts will be considered only in exceptional cases. When making a submission, please indicate if you would be **available to also discuss a paper** within your field of expertise. Decisions will be taken by the second half of August.

The conference is currently planned as a virtual event, and its format will be confirmed at a later date. For further enquiries about submissions, please contact [dafm@kcl.ac.uk](mailto:dafm@kcl.ac.uk). For questions regarding event logistics, please contact [ccbsinfo@bankofengland.co.uk](mailto:ccbsinfo@bankofengland.co.uk) and [andreas.joseph@bankofengland.co.uk](mailto:andreas.joseph@bankofengland.co.uk).

### Confirmed keynote speakers:

- **Lucrezia Reichlin** (London Business School)
- **Cynthia Rudin** (Duke University)

**Scientific Committee:** Andrew Blake (BoE), Mingli Chen (University of Warwick), Andreas Joseph (BoE), George Kapetanios (DAFM), Christopher Kurz (Federal Reserve Board), Michele Lenza (ECB), Juri Marcucci (Banca d'Italia), Chiara Osbat (ECB), Fotis Papailias (DAFM), Galina Potjagailo (BoE), Diego Rodriguez Palenzuela (ECB), Arthur Turrell (Office for National Statistics)