

World Renowned Professor visits the UP School of Statistics



(Dr. Dennis S. Mapa, Dean of UPSS and President of the PSAI with Dr. Robert S. Mariano and his wife Julie)

Professor Emeritus Roberto S. Mariano of the Department of Economics, University of Pennsylvania and the School of Economics, Singapore Management University (SMU) visited the UP School of Statistics last 10 February 2017 where he gave a lecture on **High-Mixed Frequency Forecasting of GDP and Inflation in the Philippines**. His lecture explicated on the technical and practical issues involved in the use of data at mixed and high frequencies (monthly, weekly and daily data) to forecast monthly and quarterly economic activity in a country. Moreover, there is a renewed interest in this topic for timely utilization of high-frequency indicators to update market assessments and forecasts used by government policy makers, investors, industry and business leaders, and analysts.

Dr. Mariano was also conferred by the Philippine Statistics Association, Inc. (PSAI) the medallion as recipient of the 2005 Tito Mijares Lifetime Achievement Award. This award is given to distinguished statisticians who have spent many years of sustained excellent statistical work and recognized by his peers for their contribution in the field of statistics.

Professor Emeritus Roberto S. Mariano was the Founding Dean of the School of Economics of Singapore Management University. He has also been with the Economics faculty of the University of Pennsylvania since 1971 and he has held visiting positions in various academic institutions in the US, Europe and Asia. He has authored numerous research papers and books on econometric methodology and applications and has served on the editorial board of several international professional journals in economics and statistics. Dr. Mariano is a Fellow of the Econometric Society. He is known for his contribution in the evaluation of forecasts through the popular Diebold-Mariano Test.