



BANCA D'ITALIA
EUROSISTEMA



BANK OF CANADA
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CALL FOR PAPERS

Non-traditional Data, Machine Learning, and Natural Language Processing in Macroeconomics

October 3–4, 2022

Sveriges Riksbank
Stockholm, Sweden

Submission deadline: May 31, 2022

The 4th conference on “Non-traditional Data, Machine Learning, and Natural Language Processing in Macroeconomics” will be held on October 3 to 4, 2022 in Stockholm, Sweden. This year’s conference is organized by Sveriges Riksbank, jointly with the Federal Reserve Board, the Bank of Italy, and the Bank of Canada.

The goal of the conference is to promote the discussion and dissemination of innovative research on theoretical and empirical advances in macroeconomics, financial economics and climate economics that are based on non-traditional data, machine learning, and natural language processing.

Call for papers

The conference committee invites submissions of research on topics related (but not limited) to:

- Research focused on novel ways of forecasting/nowcasting or modelling the macroeconomy.
- New data and methods to analyse drivers of inflation, including wages, energy prices and supply chain distress.
- The use of large, granular structured or unstructured data sources to predict or understand the state of the economy.
- Using payments, mobility and other big data for macroeconomic research and financial sector monitoring.
- New computational and econometric methods, including machine learning and natural language processing, directed at macroeconomic, financial stability, and central banking analysis.
- Big data topics covering businesses, households, financial markets, labor markets, or fiscal policy.
- New estimation methods, techniques and data sources (such as satellite image data) for climate economic research.

The deadline for submissions is **May 31, 2022**. Please send drafts of completed papers in pdf format to conference2022@riksbank.se. The Scientific Review Committee will review and select submissions for presentation. Authors of accepted papers will be notified by **July 29, 2022**.

The program and other information about the conference will be posted on the Riksbank website (www.riksbank.se/en/research/conferences). Questions about the call for papers can be submitted by email: conference2022@riksbank.se.

Local organising committee

- Isaiah Hull, Research Division, Sveriges Riksbank
- Lena Sundvall, Research Division, Sveriges Riksbank
- Ulf Söderström, Research Division, Sveriges Riksbank
- Xin Zhang, Research Division, Sveriges Riksbank

Scientific committee

- Daniele Bianchi, Sveriges Riksbank and Queen Mary University of London
- Giuseppe Bruno, Division of IT support for Economics and Statistics, Bank of Italy
- James Chapman, Banking and Payments Department, Bank of Canada
- Ricardo Correa, Division of International Finance, Federal Reserve Board
- Ajit Desai, Banking and Payments Department, Bank of Canada
- Olesya Grishchenko, Division of Monetary Affairs, Federal Reserve Board
- Maryam Haghighi, Information Data and Analytics Services, Bank of Canada
- Isaiah Hull, Research Division, Sveriges Riksbank
- Christopher J. Kurz, Division of Research and Statistics, Federal Reserve Board
- Sabina Marchetti, International Economics and Relations Directorate, Bank of Italy
- Juri Marcucci, Economic Research Department, Bank of Italy
- Xin Zhang, Research Division, Sveriges Riksbank