



The M5 Forecasting Conference: 6 – 7 December 2021

Tribeca Rooftop, New York, USA

Day 1 – Monday 6th December 2021

8:30am - 9:30am Breakfast

9:30am - 10:00am **Welcome / Opening Remarks**

- Prof. Maria Michailidis, Director of the Makridakis Open Forecasting Center (MOFC), University of Nicosia
- Mr. Antonis Polemitis, CEO of the University of Nicosia
- Prof. Ani Gaba, The ORPAR chaired Professor of Risk Management Academic Director, Centre for Decision Making and Risk Analysis, INSEAD
- Prof. Spyros Makridakis, Founder of the Makridakis Open Forecasting Center, MOFC & Director of the Institute For the Future, University of Nicosia

10:00am - 10:30am **Keynote Address**
Forecasting and the COVID-19 Pandemic

- Nassim Nicholas Taleb, New York University

10:30am - 11:00am **The Role of Judgment in Forecasting**

- Dan Goldstein, Microsoft

11:00am - 11:30am Coffee Break and Networking

11:30am - 12:00pm **A Collaborative and Market-based View of the Future of Forecasting**

- Pierre Pinson, Technical University of Denmark & Editor-in Chief IJF

- 12:00pm - 12:30pm** **My New Forecasting Projects at Facebook**
- Slawek Smyl, Facebook
- 12:30pm - 2:00pm** Buffet Lunch and Networking
- 2:00pm - 3:40pm** **The Uncertainty Challenge**
Chairperson Anil Gaba, INSEAD
- 2:00pm - 2:50pm**
Assessment of Uncertainty for Decision-Making
- Anil Gaba, INSEAD
 - Robert Winkler, Duke University
- 2:50pm - 3:40pm**
The Most Precise Uncertainty M5 Methods
Summary of findings
- Evangelos Spiliotis, National Technical University of Athens (NTUA)
- The Role of Uncertainty in Supply Chain: Lessons from the M5 Competition***
- Joannes Vermorel, Lokad
- 3:40pm - 4:00pm** Coffee Break and Networking
- 4:00pm - 5:45pm** **Theory and Practice of Forecasting: Future Challenges**
Chairperson Antonis Polemitis, University of Nicosia
- 4:00pm - 4:30pm**
The Machine Learning (ML) is Better – When?
- Keith Ord, Georgetown University
- 4:30pm - 5:00pm**
Judgmental Forecasts and Judgmental Adjustments to Statistical/ML Forecasts
- Paul Goodwin, Lancaster University
- 5:00pm - 5:45pm**
Panel Discussion: Expanding the Use of Systematic Forecasting in Organizations and Improving its Value: The UFO Challenge
- George Athanasopoulos, Monash University and President of IIF
 - Ellen Bonnell, Candella Corp.
 - Yael Grushka-Cockayne, University of Virginia
 - Jim Hoover, University of Florida
- 5:45pm – 6:50pm** **Free time**
- 7:00pm - 9:00pm** Gala Dinner & Award of the M5 Competition Prizes

Day 2 - Tuesday 7th December 2021

- 8:00am - 9:00am** Breakfast
- 9:00am - 9:10am** **Opening Remarks**
- Prof. Maria Michailidis, Director of the Makridakis Open Forecasting Center (MOFC), University of Nicosia
- 9:10am - 9:40am** **Will Artificial Intelligence Take Your Job?**
- Addison Howard, Kaggle
- 9:40am - 10:10am** **Keynote Address**
The Changing Role of Forecasting in the Age of Cloud Computing
- Chris Fry, Google
- 10:10am - 10:40am** Coffee Break and Networking
- 10:40am - 11:30am** **The Most Accurate M5 Accuracy Methods**
Summary of findings
- Fotios Petropoulos, University of Bath
 - YeonJun In, Kyung Hee University, South Korea (KHU), Winner of the Accuracy challenge, M5 Competition
 - Sihyeon Seong & Yunho Jeon, MOFL Inc., South Korea, Third winner of the Accuracy challenge, M5 Competition
- 11:30am - 3:00pm** **The Value and Applicability of the M5 Competition**
Chairperson Jonathon Karelse, NorthFind Management
- 11:30am - 12:00pm**
Applicability of the M5 to Forecasting at Walmart
- Brian Seaman, Walmart
- 12:00pm - 12:30pm**
Forecasts that Users Trust: Lessons Learned from a Large Scale Demand Forecasting Project
- Mahdi Yousefi, Target
- 12:30pm - 2:00pm** Buffet Lunch and Networking

2:00pm - 2:30pm

Deep Probabilistic Forecasting

- Tim Januschowski, Amazon

2:30pm - 3:00pm

M5 Competition: How Organizations can Benefit from its Findings

- Mike Gilliland, SAS

3:00pm - 3:30pm

The Past and Future of Forecasting Competitions and the Forthcoming M6 Competition

- Prof. Spyros Makridakis, Founder of the Makridakis Open Forecasting Center, MOFC & Director of the Institute For the Future, University of Nicosia