DURHAM - NKUA
WINTER MASTERCLASS IN FORECASTING ANALYTICS

19-21 of December 2022, 10.00-17.00 am
The History Museum of the National and Kapodistrian University of Athens
(located at the foot of the Acropolis, UoA: History Museum - Homepage)

No registration fees – Capacity: 40 participants

Prerequisite: Statistics & Probability knowledge at advanced undergraduate level; programming experience for quantitative analysis recommended and required for participating in the Pythia Prize competition

Application: an email stating the motivation to attend and expected benefits, to kostas.nikolopoulos@durham.ac.uk by 9/12/22; Notification of acceptance: 12/12/22

Daily Programme (10.00-1700)
(10:00-11:20; Break; 11:40-13:00; Lunch Break; 14:00-15:20; Break; 15:40-17:00)

Day 1
Registration 09:00
Session 1: *Kostas Nikolopoulos* (Durham) on "**Applied Business Forecasting**"
Session 2: *Dimitrios Thomakos* (NKUA) and *Foteini Kyriazi* on "**Theoretical Foundations and the Art of Forecasting**" (forecasting templates in Python, R and SAS will be provided at the end of this session)
Day 2
Session 3: *Aristeidis Samitas* (NKUA) on "**Forecasting with A.I.**"
Session 4: *Theodore Mertzimekis* (NKUA) on "**Forecasting Analytics in STEM**"
Gala Dinner 18:00– (Sponsored by SAS, location TBA)
Day 3
Session 5: *Stefanos Kechagias* & *Spiros Potamitis* (SAS), "**Forecasting at scale with SAS**"
Session 6: "**Oracles and Forecasters: Legend, History and the Way Ahead**", opening session by *Dimitris Staikos* (NKUA) followed by panel discussion and Q&A.

The Pythia Prize: a forecasting competition will take place among participants, either at an individual level or in teams of 3-6 persons. The participants will be asked to backtest their preferred methods on 3 time series provided by the organizers at the end of the second day and will have time until the end of the Masterclass to provide their code and results on that backtesting. The top performing participant or team will be awarded the Pythia Prize of the Masterclass (award TBA).

Organisers
Winter School Director: Professor **Dimitrios Thomakos**, Head of the Department of Business Administration at the National and Kapodistrian University of Athens.
Winter School Programme Chair: Professor **Kostas Nikolopoulos**, Chair in Business Information Systems & Analytics, Durham University Business School.

Organised by Durham University Business School, UK
Hosted and co-organised by the Department of Business Administration
at the National and Kapodistrian University of Athens, Greece
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