



**DEPARTMENT OF MATHEMATICS**  
**Spring 2025 MATH Colloquium Series**

# **How Economists Build Forecast Models**



**Speaker:** Prof. Dan Hamilton,  
California Lutheran University

**Abstract:** I will discuss key aspects of model structure which include both inertial as well as causal estimation approaches. Examples will be taken from Macroeconomic Forecast model structures and processes. Along the way I will describe statistical estimation strategies derived from historically important innovations in the area of Time-Series Econometrics research. I'll mention challenges that remain and provide certain connections to Data Science.

**Jan. 30th, 2025**  
**THURSDAY**

**4:00 PM**  
**BSS#166**

**FOR MORE INFO GO TO [HTTPS://MATH.HUMBOLDT.EDU/GET-INVOLVED/MATHEMATICS-COLLOQUIUM](https://math.humboldt.edu/get-involved/mathematics-colloquium)**

**WE CORDIALLY INVITE YOU TO THE PRE-COLLOQUIUM TEA IN BSS#312  
AT 3:30 PM**