IMF – Singapore Regional Training Institute (STI)
Course on FX Intervention Rules: A Risk-Based Framework (FIRARBF)
Singapore
April 17 – 21, 2022
PROGRAM

Monday, April 17

9:00 - 9:15		**Administrative Briefing**
9:15 – 9:45		**Opening Session** **Staff** of IMF – Singapore Regional Training Institute (STI) **Teaching Team** of IMF
10:00 – 11:30	L-1	**Central Bank Interventions: Theory (lecture)** Mr. Romain Lafarguette IMF consultant
11:30 – 12:30	L-2	**Central Bank Interventions: International Practices (lecture)** Mr. Romain Lafarguette IMF consultant
14:00 – 15:15	L-3	**General Introduction to Python (lecture)** Mr. Amine Raboun IMF consultant
15:30 – 17:30	W-2	**Data Manipulation and Visualization with Python (workshop)** Mr. Zhuohui Chen IMF research analyst, Monetary and Capital Markets Dept.

Tuesday, April 18

9:00 – 10:30	L–4	**Introduction to Key Statistical Concepts (lecture)** Mr. Romain Lafarguette IMF consultant
10:45 – 12:30	W-3	**Statistical Analysis with Python (workshop)** Mr. Zhuohui Chen IMF research analyst, Monetary and Capital Markets Dept.
14:00 – 15:15	L–5	**Time Series Econometrics (lecture)** Mr. Amine Raboun IMF consultant
15:30 – 17:30	W-4	**Time Series Econometrics with Python (workshop)** Mr Zhuohui Chen IMF research analyst, Monetary and Capital Markets Dept. IMF consultant

Wednesday, April 19		
9:00 – 10:30	L–6	**Forecast Volatility and Value at Risk Modelling (lecture)** Mr. Amine Raboun IMF consultant
10:45 – 12:30	W-5	**Advanced Volatility modelling with Python (workshop)** Mr Zhuohui Chen and Amine Raboun IMF research analyst, Monetary and Capital Markets Dept. IMF consultant
14:00– 15:15	L–7	**Advanced Techniques for Model Evaluation, Selection and Combination (lecture)** Mr. Romain Lafarguette IMF consultant
15:30 – 17:30	W-6	**Model evaluation and interpretation with Python (workshop)** Mr. Zhuohui Chen and Amine Raboun IMF research analyst, Monetary and Capital Markets IMF consultant
Thursday, April 20		
9:00 – 10:30	L–8	**IMF Risk Based Model for Foreign Exchange intervention (lecture)** Mr. Romain Lafarguette IMF consultant
10:45 – 12:30	W–7	**Introduction to the IMF Software Infrastructure for Modelling Conditional Foreign Exchange intervention Triggers (workshop)** Mr. Zhuohui Chen IMF research analyst, Monetary and Capital Markets
14:00 – 17:30	W–8	**Application of the IMF Software Infrastructure on Case Study and Preparation for the Presentations (Breakout)** Messrs. Chen, Lafarguette and Raboun IMF research analyst, Monetary and Capital Markets Dept. IMF consultants
Friday, April 21		
9:00 – 11:00	W–9	**Participants' Presentations on Case Studies (Plenary)**
11:00 – 11:30		**End-of-Course Survey**
11:30 – 12:30		**Closing Session and Presentation of Certificates**