Questions on Liquidity Forecasting

1. What are the main features of the data on currency in circulation?

2. What are the main seasonal factors in the UAE?

3. At which frequency are the forecasts generated ?

4. What are the best individual performing models for each autonomous factor?

5. What are the main difficulties faced by the central bank of the UAE for forecasting the government position? What are the mission recommendations to help the CBUAE improving the forecasts of the government position?

Calibration of the Operational Mix

1. Why the team has estimated the relationship between commercial banks reserves and the interbank interest rate?

2. According to the Poole model, what are the two main drivers explaining the banks' holdings for reserves?

3. How is defined the optimal liquidity surplus?

4. What is the rationale to calibrate the issuance of long-term central bank securities via a smoothing filter?

5. How are the required reserves calibrated?