Professor Nigel Meade

Acting Head of Operational Research Section
Professor of Quantitative Finance
The Business School
Imperial College London
South Kensington Campus
London SW7 2AZ
Tel: +44 (0) 20 7594 9116
Fax: +44 (0) 20 7823 7685
Email: n.meade@imperial.ac.uk
Office: Room 315, 53 Prince's Gate

"Inaugural Lecture, When will the trend bend? The Value of Forecasting"

Research Interests:

- Time series analysis and forecasting with applications in finance, operations management and innovation diffusion
- Portfolio selection and index tracking

Current Projects:

- Forecasting call frequency at call centres
- Density forecasts for financial time series
- Modelling correlations between financial time series
- Modelling simultaneous diffusion of an innovation across several countries

Teaching:

- Quantitative Methods (MBA)
- Multivariate Statistical Analysis (Research students)

Education / Qualifications:

- 1975 PhD & DIC Imperial College
- 1972 MSc (Statistics) Sheffield University
- 1968 BSc II.1 (Mathematics and Statistics) Sheffield University

Recent Publications:

"An Evolutionary heuristic for the index tracking problem", European Journal of Operational Research, J E Beasley, N Meade, T-J Chang, 148 (2003), 621-643
"Modelling multinational telecommunications demand with limited data", International Journal of Forecasting, 18, (2002), 605-624. Co-authors T. Islam, D. Fiebig"
"Forecasting call frequency at a financial services call centre", Journal of the Operational Research Society, 53, pp.953-960, (2002) Co-author A. Antipov
"A comparison of the accuracy of short term foreign exchange forecasting methods", International Journal of Forecasting, 18, pp.67-83, (2002)
"Forecasting the diffusion of innovations: implications for time series extrapolation", in Principles of Forecasting: A Handbook for Researchers and Practitioners, J.S. Armstrong, ed, (Kluwer Academic Publishers, Norwell, MA, USA) (2001). Co-author T. Islam
"Persistence of capacity shortage and the role of adjustment costs", Scottish Journal of Political Economy, 48, (2001) 27 - 47. Co-author C. Driver
"Evidence for the selection of forecasting methods", Journal of Forecasting, 19, (2000), 515-535
"The selection of multinational equity portfolios: forecasting models and estimation risk", The European Journal of Finance, 6, (2000), 259 - 279, Co-author G. R. Salkin
"Modelling Diffusion and Replacement", European Journal of Operational Research, 125, (2000), 551 - 570, Co-author T.I Islam
"Heuristics for cardinality constrained portfolio optimization", Computers and Operations Research, 27, pp.1271-1302, (2000), Co-authors: Chang, T.J., Beasley, J.E. and Sharaiha, Y.M.,
"Technological Forecasting - model selection, stability and combining models", Management Science, 44, (1998), 1115-1130, Co-author T. Islam

"Generalising about univariate forecasting methods: further empirical evidence", International Journal of Forecasting, 14, pp.339-358, (1998), Co-authors: Fildes, R., Hibon, M. & Makridakis, S.
"The diffusion of successive generations of a technology: a more general model", Technological Forecasting and Social Change, 56 (1997), 49-60, Co-author T. Islam