Economic Forecasting





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Graham Elliott, Allan Timmermann

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forecasting when there are structural breaks and how breaks might be forecast Also covered are areas which are less commonly associated with economic forecasting such as climate change health economics long horizon growth forecasting and political elections Econometric forecasting has important contributions to make in these areas along with how their developments inform the mainstream *Forecasting in Business and Economics* C. W. J. Granger,2014-05-10 Forecasting in Business and Economics presents a variety of forecasting techniques and problems This book discusses the importance of the selection of a relevant information set Organized into 12 chapters this book begins with an overview of the forecasting techniques that are useful in decision making This text then discusses the difficulties in interpreting an apparent trend and discusses its implications Other chapters consider how a time series is analyzed and forecast by discussing the methods by which a series can be generated This book discusses as well the views of most academic time series analysts regarding the usefulness of searches for cycles in most economic and business series The final chapter deals with the techniques developed for forecasting This book is a valuable resource for senior undergraduates in business economics commerce and management Graduate students in operations research and production engineering will also find this book extremely useful

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This book has been updated to reflect developments in time series analysis and forecasting theory and practice particularly as applied to economics The second edition pays attention to such problems as how to evaluate and compare forecasts

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