



Economic Forecasting

Graham Elliott, Allan Timmermann



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Likewise if managers use short term forecasts to inform their long term strategic vision failure could easily ensue Graf provides the tools necessary to sidestep the common pitfall of using the wrong forecasting technique for the wrong purpose This is not a detailed examination of the mathematical and statistical tools of empirical economic research Instead forecasting methods are explained so that they can be understood by the managers who employ them in their decision making Graf demonstrates that understanding and in special cases cooperation between forecast developers and users is crucial to creating an effective forecast that results in informed management decisions He discusses traditional long term macroeconomic and global economic forecasting the scenario technique as a central instrument of long term forecasting and short term economic and market forecasting

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Economic Forecasting: The State of the Art Elia Xacapyr,2016-09-16 An overview of the macroeconomic forecasting industry in the United States that explains and evaluates the forecasting techniques used to make predictions about various aspects of the national economy

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Advances in Economic Forecasting Matthew L. Higgins,2011 The book s contributors assess the performance of economic forecasting methods argue that data can be better exploited through model and forecast combination and advocate for models that are adaptive and perform well in the presence of nonlinearity and structural change

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Applied Economic Forecasting using Time Series Methods Eric Ghysels,Massimiliano Marcellino,2018-03-23 Economic forecasting is a key ingredient of decision making in the public and private sectors This book provides the necessary tools to solve real world forecasting problems using time series methods It targets undergraduate and graduate students as well as researchers in public and private institutions interested in applied economic forecasting

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Understanding Economic Forecasts David F. Hendry,Neil R. Ericsson,2003 How to interpret and evaluate economic forecasts and the uncertainties inherent in them

Forecasting Non-stationary Economic Time Series Michael P. Clements,David F. Hendry,1999 This text on economic forecasting asks why some practices seem to work empirically despite a lack of formal support from theory After reviewing the conventional approach to forecasting it looks at the implications for causal modelling presents forecast errors and delineates sources of failure

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