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Macroeconomic Forecasting

Macroeconomic Forecasting

Marijn A. Bolhuis, Brett Rayner



Macroeconomic Forecasting:

Macroeconomic Forecasting Peter M. Summers,2014-04-15 This book provides a concise user friendly guide to forecasting macroeconomic variables such as GDP growth the unemployment rate and inflation Such forecasts provide important information for many business applications as developments in the national economy often have significant impacts on specific regions industries or businesses The book covers both single and multiple equation models using a minimum of technical detail The techniques are illustrated with numerous examples including computer code written for a freely available software program The book will be a valuable resource for any businessperson seeking to predict and understand trends in the larger economic environment Practitioners working in such areas as economics finance marketing public administration and non profit organizations should find it particularly useful

Macroeconomic Forecasting in the Era of Big Data Peter Fuleky,2019-11-28 This book surveys big data tools used in macroeconomic forecasting and addresses related econometric issues including how to capture dynamic relationships among variables how to select parsimonious models how to deal with model uncertainty instability non stationarity and mixed frequency data and how to evaluate forecasts among others Each chapter is self contained with references and provides solid background information while also reviewing the latest advances in the field Accordingly the book offers a valuable resource for researchers professional forecasters and students of quantitative economics

Macroeconomic Forecasting Greg Tkacz,2015-06-30 The literature on economic forecasting has made great strides in the past ten to fifteen years For example new real time databases have led to the development of new tools that can account for revisions to past data dynamic stochastic general equilibrium models are increasingly being used to forecast and diffusion indexes allow forecasters to incorporate the information in hundreds of series when producing forecasts However from a practical perspective such innovations have not trickled down into the toolboxes of most professional economists When confronted with a practical forecasting problem many of these tend to rely on simple approaches that they know and understand such as vector autoregressions VARs Many existing forecasting texts are typically either beyond the scope of practitioners who simply wish to learn some of the latest tools or issues or are written at too introductory a level In light of the above this textbook aims to bridge the gap between the specialized forecasting literature and the ultimate producers of forecasts

The Past, Present, and Future of Macroeconomic Forecasting Francis X. Diebold,1997 Broadly defined macroeconomic forecasting is alive and well Nonstructural forecasting which is based largely on reduced form correlations has always been well and continues to improve Structural forecasting which aligns itself with economic theory and hence rises and falls with theory receded following the decline of Keynesian theory In recent years powerful new dynamic stochastic general equilibrium theory has been developed macroeconomic forecasting is poised for resurgence

Handbook of Research Methods and Applications in Macroeconomic Forecasting Michael P. Clements,Ana Beatriz Galvao,2024-11-08 Bringing together the recent advances and innovative

methods in macroeconomic forecasting this erudite Handbook outlines how to forecast including following world events such as the Covid 19 pandemic and the global financial crisis With contributions from global experts chapters explore the use of machine learning techniques the value of social media data and climate change forecasting This title contains one or more Open Access chapters

Macroeconomic Forecasting Robert Evans,2002-01-22 Drawing on interviews with the UK government's Panel of Independent Forecasters the author shows how economic models forecasts and policy analysis depend crucially upon the judgements of economists

Macroeconomics for Managers Michael K. Evans,2003-11-07

macroeconomics for managers This book by Michael Evans provides an excellent introduction to understanding the impact of the macroeconomy on a business It is well written and makes the subject matter accessible to MBA and college students managers and interested laymen This book belongs on every business bookshelf Raj Aggarwal Kent State University This text offers business managers and business school students an excellent practical explanation of the short term linkages that impact the performance of the overall economy While the underlying theoretical constructs are not ignored emphasis is placed on the empirical underpinnings and managerial implications of macroeconomics The text begins by introducing key concepts such as the GDP National and Personal Income and the various measures of inflation and unemployment Building on this foundation it then analyzes the following aspects of macroeconomics aggregate supply and demand international financial markets cyclical fluctuations policy analysis and forecasting Engaging the reader through many features the text includes detailed case studies and Manager's Briefcase discussions which provide practical applications of macroeconomic concepts to real world situations Additionally each chapter ends with a list of key concepts a chapter summary and practice questions Its short term empirically oriented approach makes this text a distinctive and practical resource for better understanding macroeconomics

Forecasting in Macroeconomics F. J. H. Don,2000

Macroeconomic Forecasting Using Alternative Data Apurv Jain,2020-12-01 Macroeconomic Forecasting Using Alternative Data Techniques for Applying Big Data and Machine Learning applies computer science to the demands of macroeconomic forecasting It is the first book to combine machine learning methods with macroeconomics By using artificial intelligence and machine learning techniques it unlocks the increased forecasting accuracy offered by alternative data sources Through its interdisciplinary approach readers learn how to use big datasets efficiently and effectively Combines big data machine learning with macroeconomic forecasting Explains how alternative data improves forecasting accuracy when controlled for traditional data sources Provides new innovative methods for handling large databases and improving forecasting accuracy

Macroeconomics Stephen D. Williamson,2005 Williamson builds a balanced study of macroeconomics upon a firm foundation of microeconomic principles This approach allows deeper insights into growth processes and business cycles better integrates the study of macroeconomics with microeconomics and maintains consistency with current methods of macroeconomic research The combined result is a better preparation for other courses

Deus ex Machina? A Framework for Macro Forecasting

with Machine Learning Marijn A. Bolhuis, Brett Rayner, 2020-02-28 We develop a framework to nowcast and forecast economic variables with machine learning techniques We explain how machine learning methods can address common shortcomings of traditional OLS based models and use several machine learning models to predict real output growth with lower forecast errors than traditional models By combining multiple machine learning models into ensembles we lower forecast errors even further We also identify measures of variable importance to help improve the transparency of machine learning based forecasts Applying the framework to Turkey reduces forecast errors by at least 30 percent relative to traditional models The framework also better predicts economic volatility suggesting that machine learning techniques could be an important part of the macro forecasting toolkit of many countries

The Handbook of Forecasting Spyros G. Makridakis, Steven C. Wheelwright, 1987-04-03 Role and application of forecasting in organizations Introduction to management forecasting Sales forecasting requirements Forecasting requirements for operations planning and control Capacity planning forecasting requirements Financial forecasting Forecasting and strategic planning Forecasting in the electric utility industry State and local government revenue forecasting Population forecasting Forecasting the issues Approaches to forecasting Smoothing methods for short term planning and control A practical overview of arima models for time series forecasting Decomposition methods for medium term planning and budgeting Econometric methods for managerial applications Judgmental and bayesian forecasting An integrated approach to medium and long term forecasting the marketing mix system Forecasting challenges Forecasting and the environment the challenges of rapid change Price forecasting using experience curves and the product life cycle concept Life cycle forecasting Forecasting recessions Forecasting macroeconomic variables an eclectic approach Managing the forecasting functions Forecasting and planning an evaluation Integrating forecasting and decision making The forecasting audit The future of forecasting

Working Paper Series, 1998

Macroeconomic Forecasting During the Great Recession Laurent Ferrara, 2013 The debate on the forecasting ability in economics of non linear models has a long history and the Great Recession provides us with an opportunity for a re assessment of the forecasting performance of several classes of non linear models widely used in applied macroeconomic research In this paper we carry out an extensive analysis over a large quarterly database consisting of major real nominal and financial variables for a large panel of OECD member countries It turns out that on average non linear models do not outperform standard linear specifications even during the Great Recession period In spite of this result non linear models enable to improve forecast accuracy in almost 40% of cases Especially some countries and or variables appear to be more adapted to non linear forecasting

[A Use of Index Models in Macroeconomic Forecasting](#) Robert B. Litterman, 1982

An Introduction to Macroeconomic Forecasting Valentin Nicolae, 1995

Economic Forecasting N. Carnot, V. Koen, B. Tissot, 2005-08-12 Economic Forecasting provides a comprehensive overview of macroeconomic forecasting The focus is first on a wide range of theories as well as empirical methods business cycle analysis time series

methods macroeconomic models medium and long run projections fiscal and financial forecasts and sectoral forecasting In addition the book addresses the main issues surrounding the use of forecasts accuracy communication challenges and their policy implications A tour of the economic data and forecasting institutions is also provided

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