Finance and Economics Discussion Series: Forecasting with Small Macroeconomic Vars in the Presence of Instabilities (Paperback)

Reviews

This book is great. It was written quite flawlessly and helpful. You will not truly feel monotony at whenever you want of your time (that's what catalogs are for concerning if you ask me).

(Sterling Kris)
Small-scale VARs are widely used in macroeconomics for forecasting U.S. output, prices, and interest rates. However, recent work suggests these models may exhibit instabilities. As such, a variety of estimation or forecasting methods might be used to improve their forecast accuracy. These include using different observation windows for estimation, intercept correction, time-varying parameters, break dating, Bayesian shrinkage, model averaging, etc. This paper compares the effectiveness of such methods in real-time forecasting. We use forecasts from univariate time series models, the Survey of Professional Forecasters, and the Federal Reserve Board’s Greenbook as benchmarks.
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