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Michael K. Evans



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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

Handbook of Research Methods and Applications in Macroeconomic Forecasting Michael P. Clements, Ana Beatriz Galvão, 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 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 FINEX - A New Workhorse Model for Macroeconomic Forecasting and Policy Analysis Mr. Andrew Berg, Yaroslav Hul, Mr. Philippe D Karam, Adam Remo, Diego Rodriguez Guzman, 2023-11-10 This paper presents a semi structural macroeconomic model aimed at facilitating policy analysis and forecasting primarily in countries with imperfect capital mobility and hybrid monetary policy regimes Compared to earlier gap trend projection models the Forecasting Model of Internal and External Balance FINEX contains three main innovations it accentuates external and internal balances explicitly incorporates fiscal policy and partly endogenizes the main trends FINEX thus covers a broad set of policy instruments including foreign exchange interventions FXI capital flow management measures CFM as well as common fiscal policy instruments The model incorporates insights from the recent DSGE literature while maintaining a more accessible gap trend structure that lends itself to practical policy applications While the paper refrains from drawing broad policy lessons it emphasizes the model's ability to interpret recent data in terms of structural shocks and policy responses thereby aiding policymakers in constructing coherent economic narratives and considering alternative scenarios **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 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 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

Forecasting Economic Time Series Michael Clements, David F. Hendry, 1998-10-08 This book provides a formal analysis of the models procedures and measures of economic forecasting with a view to improving forecasting practice David Hendry and Michael Clements base the analyses on assumptions pertinent to the economies to be forecast viz a non constant evolving economic system and econometric models whose form and structure are unknown a priori The authors find that conclusions which can be established formally for constant parameter stationary processes and correctly specified models often do not hold when unrealistic assumptions are relaxed Despite the difficulty of proceeding formally when models are mis specified in unknown ways for non stationary processes that are subject to structural breaks Hendry and Clements show that significant insights can be gleaned For example a formal taxonomy of forecasting errors can be developed the role of causal information clarified intercept corrections re established as a method for achieving robustness against forms of structural change and measures of forecast accuracy re interpreted

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