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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 Data Science for Economics and Finance Sergio Consoli,Diego Reforgiato Recupero,Michaela Saisana,2021-06-09 This open access book covers the use of data science including advanced machine learning big data analytics Semantic Web technologies natural language processing social media analysis time series analysis among others for applications in economics and finance In addition it shows some successful applications of advanced data science solutions used to extract new knowledge from data in order to improve economic forecasting models The book starts with an introduction on the use of data science technologies in economics and finance and is followed by thirteen chapters showing success stories of the application of specific data science methodologies touching on particular topics related to novel big data sources and technologies for economic analysis e g social media and news big data models leveraging on supervised unsupervised deep machine learning natural language processing to build economic and financial indicators and forecasting and nowcasting of economic variables through time series analysis This book is relevant to all stakeholders involved in digital and data intensive research in economics and finance helping them to understand the main opportunities and challenges become familiar with the latest methodological findings and learn how to use and evaluate the performances of novel tools and frameworks It primarily targets data scientists and business analysts exploiting data science technologies and it will also be a useful resource to research students in disciplines and courses related to these topics Overall readers will learn modern and effective data science solutions to create tangible innovations for economic and financial applications **Research Handbook on Inflation** Guido Ascari,Riccardo Trezzi,2025-06-09 This Research Handbook provides a comprehensive overview of the multifaceted landscape of inflation studies policy and practice Analysing theoretical and empirical literature on measuring inflation and on the drivers of inflation dynamics it sheds light on developments in monetary policy over the past two decades **Malta: Selected Issues** International Monetary Fund. European Dept.,2021-09-17 Selected Issues Economic report of the President United States. President (1945-1953 : Truman), **Economic Report of the President Transmitted to the Congress** United States. President,2018 Represents the annual report of the President s Council of Economic Advisers Appendix B contains historical tables from 1959 or earlier on aspects of income national personal and corporate production prices employment investment taxes and transfers and money and finance *Linear Models and Time-Series Analysis* Marc S. Paoletta,2018-12-17 A comprehensive and timely edition on an emerging new trend in time series Linear Models and Time Series Analysis Regression ANOVA ARMA and GARCH sets a strong foundation in terms of distribution theory for the linear model regression and ANOVA univariate time series analysis ARMAX and GARCH and some multivariate models associated primarily with modeling financial asset returns copula based structures and the discrete mixed normal and Laplace It builds on the author s previous book Fundamental

Statistical Inference A Computational Approach which introduced the major concepts of statistical inference Attention is explicitly paid to application and numeric computation with examples of Matlab code throughout The code offers a framework for discussion and illustration of numerics and shows the mapping from theory to computation The topic of time series analysis is on firm footing with numerous textbooks and research journals dedicated to it With respect to the subject technology many chapters in Linear Models and Time Series Analysis cover firmly entrenched topics regression and ARMA Several others are dedicated to very modern methods as used in empirical finance asset pricing risk management and portfolio optimization in order to address the severe change in performance of many pension funds and changes in how fund managers work Covers traditional time series analysis with new guidelines Provides access to cutting edge topics that are at the forefront of financial econometrics and industry Includes latest developments and topics such as financial returns data notably also in a multivariate context Written by a leading expert in time series analysis Extensively classroom tested Includes a tutorial on SAS Supplemented with a companion website containing numerous Matlab programs Solutions to most exercises are provided in the book Linear Models and Time Series Analysis Regression ANOVA ARMA and GARCH is suitable for advanced masters students in statistics and quantitative finance as well as doctoral students in economics and finance It is also useful for quantitative financial practitioners in large financial institutions and smaller finance outlets Dynamic Factor Models Siem Jan Koopman, Eric Hillebrand, 2016-01-08 This volume explores dynamic factor model specification asymptotic and finite sample behavior of parameter estimators identification frequentist and Bayesian estimation of the corresponding state space models and applications **Vietnam** International Monetary, International Monetary Fund. Asia and Pacific Dept, 2022-07-05 Spurred by an impressive vaccination drive the economy is rebounding from a severe pandemic wave The government successfully maintained fiscal external and financial stability Nonetheless the labor market recovery is lagging with sizeable underemployment small and medium sized enterprises remain vulnerable problem loans are rising real estate and corporate bond market risks are elevated and the pandemic exacerbated longstanding structural challenges

Recent Developments in Bayesian Econometrics and Their Applications Stepan Mazur, Pär Österholm, 2025-10-13 The original contributions on Bayesian econometrics gathered in this book pay tribute to Sune Karlsson celebrating his significant work in time series econometrics and its applications in macroeconomics and finance The volume consists of both methodological and empirical studies by leading experts in the field with particular attention paid to Bayesian vector autoregressive VAR models and forecasting It addresses forecasting with Bayesian VARs as a research field mixed frequency and high dimensional Bayesian VARs various forms of Bayesian VARs with stochastic volatility forecast combination analysis of time varying parameter models in the frequency domain and portfolio analysis in a Bayesian framework Presenting cutting edge research and providing valuable insights into the field of Bayesian econometrics the book will appeal to researchers practitioners in the banking sector and government authorities *Exchange Rates in South America's Emerging Markets*

Luis Molinas Sosa,Caio Vigo Pereira,2020-07-16 Since Meese and Rogoff 1983 results showed that no model could outperform a random walk in predicting exchange rates Many papers have tried to find a forecasting methodology that could beat the random walk at least for certain forecasting periods This Element compares the Purchasing Power Parity the Uncovered Interest Rate the Sticky Price the Bayesian Model Averaging and the Bayesian Vector Autoregression models to the random walk benchmark in forecasting exchange rates between most South American currencies and the US Dollar and between the Paraguayan Guarani and the Brazilian Real and the Argentinian Peso Forecasts are evaluated under the criteria of Root Mean Square Error Direction of Change and the Diebold Mariano statistic The results indicate that the two Bayesian models have greater forecasting power and that there is little evidence in favor of using the other three fundamentals models except Purchasing Power Parity at longer forecasting horizons

TURKISH ECONOMIC ASSOCIATION INTERNATIONAL CONFERENCE ON ECONOMICS ICE-TEA 2018 Ercan Uygur,Huseyin Karamelikli,2018-12-31

Can Statistical Capacity Building Help Reduce Procyclical Fiscal Policy in Developing Countries? Mr.Sampawende J Tapsoba,Mr.Robert C York,Neree C.G.M. Noumon,2016-11-15 Few papers have attempted to assess the role of capacity especially in the area of macroeconomic statistics Consequently we make an attempt to advance this literature through the construction of a statistical capacity building index and then test its explanatory power on the cyclicity of government spending Using panel data from 62 developing countries we find evidence that improvements in this index are associated with less procyclicality of government spending over the period 1990 2012 with the significance of this relationship dependent upon the quality of administrative and technical capacity of budgetary institutions

Principles of Copula Theory Fabrizio Durante,Carlo Sempi,2015-07-01 This book gives readers the solid and formal mathematical background to apply copulas to a range of mathematical areas such as probability real analysis measure theory and algebraic structures The authors prove the results as simply as possible and unify various methods scattered throughout the literature in common frameworks including shuffles of copulas They also explore connections with related functions such as quasi copulas semi copulas and triangular norms that have been used in different domains

Essays in Honor of M. Hashem Pesaran Alexander Chudik,Cheng Hsiao,Allan Timmermann,2022-01-18 The collection of chapters in Volume 43 Part A of Advances in Econometrics serves as a tribute to one of the most innovative influential and productive econometricians of his generation Professor M Hashem Pesaran

Not All Energy Transitions Are Alike: Disentangling the Effects of Demand and Supply-Side Policies on Future Oil Prices Lukas Boer,Mr. Andrea Pescatori,Martin Stuermer,2023-08-04 We use structural scenario analysis to show that the climate policy mix supply side versus demand side policies can lead to different oil price paths with diverging distributional consequences in a netzero emissions scenario When emission reduction is driven by demand side policies prices would decline to around 25 USD per barrel in 2030 benefiting consuming countries Vice versa supply side climate policies aimed at curbing oil production would push up prices to above 130 USD per barrel benefiting those producing countries that take the

political decision to keep on producing. Consequently, it is wrong to assume that oil prices will necessarily decline due to the clean energy transition. As policies are mostly formulated at the country level and hard to predict at the global level, the transition will raise uncertainty about the price outlook.

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