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scientific test for economics as a science Second prediction provides a content regarding the possible future that can be used for prescription in applied economics Thus it can be used as a guide for economic policy i e as knowledge concerning the future to be employed for the resolution of specific problems Third prediction also has a role in the application of this science in the public arena This is through the decision making of the agents individuals or organizations in quite different settings both in the realm of microeconomics and macroeconomics Within this context the research is organized in five parts which discuss relevant aspects of the role of prediction in economics I The problem of prediction as a test for a science II The general orientation in methodology of science and the problem of prediction as a scientific test III The methodological framework of social sciences and economics Incidence for prediction as a test IV Epistemology and methodology of economic prediction Rationality and empirical approaches and V Methodological aspects of economic prediction From description to prescription Thus the book is of interest for philosophers and economists as well as policy makers seeking to ascertain the roots of their performance The style used lends itself to a wide audience

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Portfolio Structuring and the Value of Forecasting Jacques Lussier, Andrew Ang, Mark Carhart, Craig Bodenstein, Philip E. Tetlock, Warren Hatch, David Rapach, 2016-10-10

Applied Macroeconomics for Public Policy Rafael Yanushevsky, Camilla Yanushevsky, 2018-09-28 Applied Macroeconomics for Public Policy applies system and control theory approaches to macroeconomic problems The book shows how to build simple and efficient macroeconomic models for policy analysis By using these models instead of complex multi criteria models with uncertain

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Mending the Crystal Ball: Enhanced Inflation Forecasts with Machine Learning Yang Liu,Ran Pan,Rui Xu,2024-09-27 Forecasting inflation has become a major challenge for central banks since 2020 due to supply chain disruptions and economic uncertainty post pandemic Machine learning models can improve forecasting performance by incorporating a wider range of variables allowing for non linear relationships and focusing on out of sample performance In this paper we apply machine learning ML models to forecast near term core inflation in Japan post pandemic Japan is a challenging case because inflation had been muted until 2022 and has now risen to a level not seen in four decades Four machine learning models are applied to a large set of predictors alongside two benchmark models For 2023 the two penalized regression models systematically outperform the benchmark models with LASSO providing the most accurate forecast Useful predictors of inflation post 2022 include household inflation expectations inbound tourism exchange rates and the output gap

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

Candlestick Forecasting for Investments Haibin Xie,Kuikui Fan,Shouyang Wang,2021-03-11 Candlestick charts are often used in speculative markets to describe and forecast asset price movements This book is the first of its kind to investigate candlestick charts and their statistical properties It provides an empirical evaluation of candlestick forecasting The book proposes a novel technique to obtain the statistical properties of candlestick charts The technique which is known as the range decomposition technique shows how security price is approximately logged into two ranges i e technical range and Parkinson range Through decomposition based modeling techniques and empirical datasets the book investigates the power of and establishes the statistical foundation of candlestick forecasting

Machine Learning for Asset Management Emmanuel Jurczenko,2020-07-16 This new edited volume consists of a collection of original articles written by leading financial economists and industry experts in the area of machine learning for asset management The chapters introduce the reader to some of the latest research developments in the area of equity multi asset and factor investing Each chapter deals with new methods for return and risk forecasting stock selection portfolio construction performance attribution and transaction costs modeling This volume will be of great help to

portfolio managers asset owners and consultants as well as academics and students who want to improve their knowledge of machine learning in asset management 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 *Research Handbook on Housing, the Home and Society* Keith Jacobs,Kathleen Flanagan,Jacqueline De Vries,Emma MacDonald,2024-08-06 This dynamic Research Handbook explores key perspectives topics and methodologies used to understand housing the home and society Pairing social theory with a broad range of case studies from the Global North and South it offers a unique insight into the field Nowcasting GDP - A Scalable Approach Using DFM, Machine Learning and Novel Data, Applied to European Economies Mr. Jean-Francois Dauphin,Mr. Kamil Dybczak,Morgan Maneely,Marzie Taheri Sanjani,Mrs. Nujin Suphaphiphat,Yifei Wang,Hanqi Zhang,2022-03-11 This paper describes recent work to strengthen nowcasting capacity at the IMF s European department It motivates and compiles datasets of standard and nontraditional variables such as Google search and air quality It applies standard dynamic factor models DFMs and several machine learning ML algorithms to nowcast GDP growth across a heterogenous group of European economies during normal and crisis times Most of our methods significantly outperform the AR 1 benchmark model Our DFMs tend to perform better during normal times while many of the ML methods we used performed strongly at identifying turning points Our approach is easily applicable to other countries subject to data availability

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