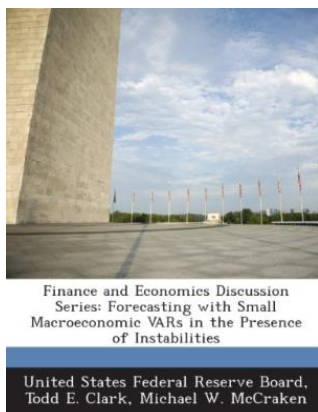


Get Kindle

## FINANCE AND ECONOMICS DISCUSSION SERIES: FORECASTING WITH SMALL MACROECONOMIC VARS IN THE PRESENCE OF INSTABILITIES



Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.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...

**Read PDF Finance and Economics Discussion Series:  
Forecasting with Small Macroeconomic Vars in the  
Presence of Instabilities**

- Authored by Todd E Clark, Michael W McCracken
- Released at 2013



Filesize: 2.57 MB

### Reviews

---

*This publication is so gripping and intriguing. It is rally intriguing through reading time. I discovered this publication from my i and dad advised this publication to find out.*

-- **Johnathan Baumbach**

*This pdf might be really worth a go through, and superior to other. it absolutely was writtern quite flawlessly and useful. You wont really feel monotony at at any moment of your time (that's what catalogs are for about when you ask me).*

-- **Prof. Thea Lakin III**

---

## Related Books

- **Index to the Classified Subject Catalogue of the Buffalo Library; The Whole System Being Adopted from the Classification and Subject Index of Mr. Melvil Dewey,...**
- **Kindergarten Culture in the Family and Kindergarten; A Complete Sketch of Froebel s System of Early Education, Adapted to American Institutions. for the**
- **Use of...**
- **Ohio Court Rules 2013, Practice Procedure**
- **Readers Clubhouse Set B Time to Open**
- **The Voyagers Series - Europe: A New Multi-Media Adventure Book 1**