

Forecasting Economic Time Series

Second Edition

C. W. J. GRANGER
PAUL NEWBOLD

*ECONOMIC THEORY, ECONOMETRICS,
AND MATHEMATICAL ECONOMICS*

Forecasting Economic Time Series

**Clive William John Granger, Paul
Newbold**



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Forecasting Economic Time Series C. W. J. Granger, Paul Newbold, 2014-05-10 Economic Theory Econometrics and Mathematical Economics Second Edition Forecasting Economic Time Series presents the developments in time series analysis and forecasting theory and practice This book discusses the application of time series procedures in mainstream economic theory and econometric model building Organized into 10 chapters this edition begins with an overview of the problem of dealing with time series possessing a deterministic seasonal component This text then provides a description of time series in terms of models known as the time domain approach Other chapters consider an alternative approach known as spectral or frequency domain analysis that often provides useful insights into the properties of a series This book discusses as well a unified approach to the fitting of linear models to a given time series The final chapter deals with the main advantage of having a Gaussian series wherein the optimal single series least squares forecast will be a linear forecast This book is a valuable resource for economists *Forecasting Economic Time Series* Clive William John Granger, Paul Newbold, 1977 This book has been updated to reflect developments in time series analysis and forecasting theory and practice particularly as applied to economics The second edition pays attention to such problems as how to evaluate and compare forecasts

Forecasting Non-stationary Economic Time Series Michael P. Clements, David F. Hendry, 1999 This text on economic forecasting asks why some practices seem to work empirically despite a lack of formal support from theory After reviewing the conventional approach to forecasting it looks at the implications for causal modelling presents forecast errors and delineates sources of failure *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 *Time Series Models for Business and Economic Forecasting* Philip Hans Franses, Dick van Dijk, Anne Opschoor, 2014-04-24 With a new author team contributing decades of practical experience this fully updated and thoroughly classroom tested second edition textbook prepares students and practitioners to create effective forecasting models and master the techniques of time series analysis Taking a practical and example driven approach this textbook summarises the

most critical decisions techniques and steps involved in creating forecasting models for business and economics Students are led through the process with an entirely new set of carefully developed theoretical and practical exercises Chapters examine the key features of economic time series univariate time series analysis trends seasonality aberrant observations conditional heteroskedasticity and ARCH models non linearity and multivariate time series making this a complete practical guide Downloadable datasets are available online *Forecasting Economic Time Series* Clive William John Granger,1986

Analysis of Economic Time Series Marc Nerlove,David M. Grether,José L. Carvalho,2014-05-10 Analysis of Economic Time Series A Synthesis integrates several topics in economic time series analysis including the formulation and estimation of distributed lag models of dynamic economic behavior the application of spectral analysis in the study of the behavior of economic time series and unobserved components models for economic time series and the closely related problem of seasonal adjustment Comprised of 14 chapters this volume begins with a historical background on the use of unobserved components in the analysis of economic time series followed by an Introduction to the theory of stationary time series Subsequent chapters focus on the spectral representation and its estimation formulation of distributed lag models elements of the theory of prediction and extraction and formulation of unobserved components models and canonical forms Seasonal adjustment techniques and multivariate mixed moving average autoregressive time series models are also considered Finally a time series model of the U S cattle industry is presented This monograph will be of value to mathematicians economists and those interested in economic theory econometrics and mathematical economics *Forecasting Economic Time Series* Michael P. Clements,David Hendry,1998-10-08 An extended formal analysis of economic forecasting co authored by one of the world s leading econometricians *Forecasting in Business and Economics* C. W. J. Granger,1989-04-28 Describes the major techniques of forecasting used in economics and business This book focuses on the forecasting of economic data and covers a range of topics including the description of the Box Jenkins single series modeling techniques forecasts from purely statistical and econometric models nonstationary and nonlinear models and more *Forecasting Economic Time Series* C. W. J. Granger,Paul Newbold,1989 *Time Series Analysis and Adjustment* Haim Y Bleikh,Professor Warren L Young,2014-07-01 In Time Series Analysis and Adjustment the authors explain how the last four decades have brought dramatic changes in the way researchers analyze economic and financial data on behalf of economic and financial institutions and to provide statistics An understanding of time series and the application and knowledge of related time series adjustment procedures is essential in areas such as risk management business cycle analysis and forecasting The case studies in this book demonstrate that time series adjustment methods can be efficaciously applied and utilized for both analysis and forecasting but they must be used in the context of reasoned statistical and economic judgment this is the first known published study to really deal with this issue of context *Forecasting Economic Time Series* Henning Madsen,1992

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Forecasting Economic Time Series Using Targeted Predictors Fabian Bürkin,2016

A Companion to Economic Forecasting Michael P. Clements,David F. Hendry,2008-04-15 A Companion to Economic Forecasting provides an accessible and comprehensive account of recent developments in economic forecasting Each of the chapters has been specially written by an expert in the field bringing together in a single volume a range of contrasting approaches and views Uniquely surveying forecasting in a single volume the Companion provides a comprehensive account of the leading approaches and modeling strategies that are routinely employed

Forecasting Economic Time Series Using Locally Stationary Processes Tina Loll,2012 Stationarity has always played an important part in forecasting theory However some economic time series show time varying autocovariances The question arises whether forecasts can be improved using models that capture such a time varying second order structure One possibility is given by autoregressive models with time varying parameters The author focuses on the development of a forecasting procedure for these processes and compares this approach to classical forecasting methods by means of Monte Carlo simulations An evaluation of the proposed procedure is given by its application to futures prices and the Dow Jones index The approach turns out to be superior to the classical methods if the sample sizes are large and the forecasting horizons do not range too far into the future

Applied Economic Forecasting Using Time Series Methods Eric Ghysels,Massimiliano Marcellino,2018 Economic forecasting is a key ingredient of decision making in the public and private sectors This book provides the necessary tools to solve real world forecasting problems using time series methods It targets undergraduate and graduate students as well as researchers in public and private institutions interested in applied economic forecasting

Forecasting Economic Time Series Using Dynamic Factor Models Under Structural Breaks Johannes Degn,2014

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Applied Econometric Time Series, 2nd Ed Walter Enders,2008-01-09 Assuming only a basic understanding of multiple regression analysis Walter Enders s accessible introduction to time series analysis shows how to develop models capable of forecasting interpreting and testing hypotheses concerning economic data using modern

techniques This book reflects recent advances in time series econometrics such as out of sample forecasting techniques nonlinear time series models Monte Carlo analysis and bootstrapping Numerous examples from fields ranging from agricultural economics to transnational terrorism illustrate various techniques Difference Equations Stationary Time Series Models Modeling Volatility Models With Trend Multi equation Time Series Models Co integration And Error Correction Models Nonlinear Time Series Models

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