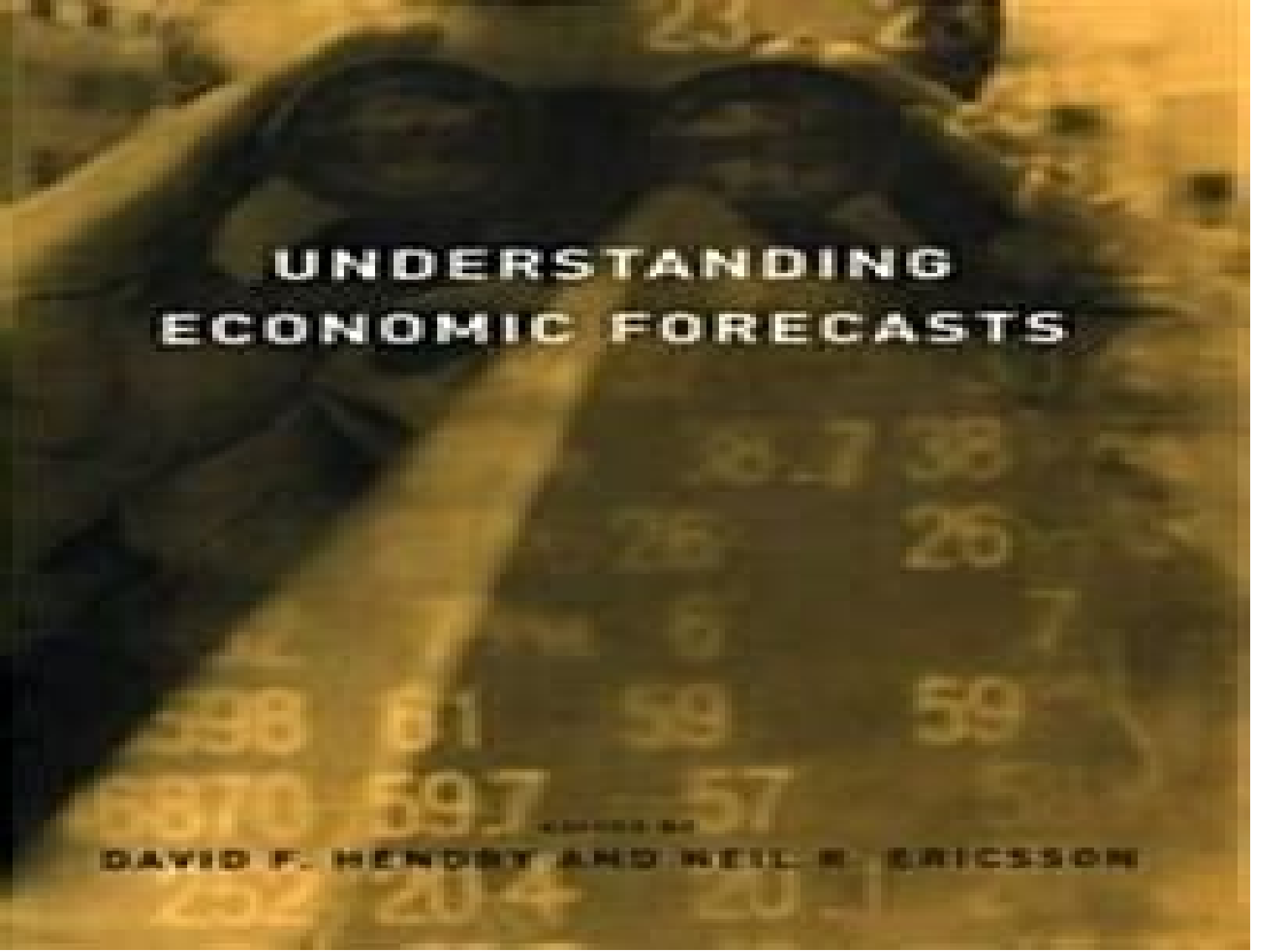




# UNDERSTANDING ECONOMIC FORECASTS

DAVID F. HENDRY AND NEIL R. ERICSSON

# Understanding Economic Forecasts

**Wenceslao J. Gonzalez**



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Understanding Economic Forecasts David F. Hendry, Neil R. Ericsson, 2003 How to interpret and evaluate economic forecasts and the uncertainties inherent in them

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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

**Philosophico-Methodological Analysis of Prediction and its Role in Economics** Wenceslao J. Gonzalez, 2015-02-19 This book develops a philosophico methodological analysis of prediction and its role in economics Prediction plays a key role in economics in various ways It can be seen as a basic science as an applied science and in the application of this science First it is used by economic theory in order to test the available knowledge In this regard prediction has been presented as the 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

*The SAGE Handbook of the Philosophy of Social Sciences* Ian C Jarvie, Jesus Zamora-Bonilla, 2011-02-17 what is the relationship between the social sciences and the natural sciences where do today's dominant approaches to doing social science come from what are the main fissures and debates in contemporary social scientific thought how are we to make sense of seemingly contrasting approaches to how social scientists find out about the world and justify their claims to have knowledge of it In this exciting handbook Ian Jarvie and Jesus Zamora Bonilla have put together a wide ranging and authoritative overview of the main philosophical currents and traditions at work in the social sciences today Starting with the

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**Explaining and Forecasting the US Federal Funds Rate** M. Clements,2003-12-10 This book has been written as a practical guide for finance markets professionals to explain US monetary policy and to make forecasts of future interest rate levels Aimed at market players familiar with US policy instruments Explaining and Forecasting the US Federal Funds Rates will provide a means of making independent interest rate forecasts as well as explaining current rate levels

**Forecasting in the Presence of Structural Breaks and Model Uncertainty** David E. Rapach,Mark E. Wohar,Hamid Beladi,Kwan Choi,2008-02-29 Forecasting in the presence of structural breaks and model uncertainty are active areas of research with implications for practical problems in forecasting This book addresses forecasting variables from both Macroeconomics and Finance and considers various methods of dealing with model instability and model uncertainty when forming forecasts

*Competitive Intelligence* Christopher Murphy,2016-05-23 Every business manager needs intelligence to find suppliers mobilize capital win customers and fend off rivals Obtaining this is often an unplanned instinctive process The manager who has a conscious systematic approach to acquiring intelligence will be better placed to recognize and seize opportunities whilst safeguarding the organization against the competitive risks that endanger its prosperity and sometimes even its survival Christopher Murphy s *Competitive Intelligence* explains the theory of business competition how companies try to get ahead of their rivals methods of research and sources of information that generate the raw material for creating intelligence analytical techniques which transform the mass of facts and opinions thus retrieved into a platform of sound useable knowledge to support informed business decision making The text includes plenty of examples and experiences from the author s own consulting experience He draws on a wide variety of disciplines including literary criticism or how to read between the lines of company reports announcements and media stories and anthropology understanding corporate culture as well as the more obvious ones such as financial analysis management theory and business forecasting techniques This fusion of insights from many fields of expertise provides a very readable practical and imaginative framework for anyone seeking to gather and make effective use of market and company data While focused on the British business environment the lessons drawn are of universal application and examples are taken from across the globe In addition a chapter is devoted to researching industries and companies in other countries Although primarily concerned with commercial enterprises many of the principles and techniques will also be of considerable practical relevance to managers in the public sector or not for profit organizations *Competitive Intelligence* also provides a legal

*Empirical Model Discovery and Theory Evaluation* David F. Hendry,Jurgen A. Doornik,2014-07-03 A synthesis of the authors groundbreaking econometric research on

automatic model selection which uses powerful computational algorithms and theory evaluation Economic models of empirical phenomena are developed for a variety of reasons the most obvious of which is the numerical characterization of available evidence in a suitably parsimonious form Another is to test a theory or evaluate it against the evidence still another is to forecast future outcomes Building such models involves a multitude of decisions and the large number of features that need to be taken into account can overwhelm the researcher Automatic model selection which draws on recent advances in computation and search algorithms can create and then empirically investigate a vastly wider range of possibilities than even the greatest expert In this book leading econometricians David Hendry and Jurgen Doornik report on their several decades of innovative research on automatic model selection After introducing the principles of empirical model discovery and the role of model selection Hendry and Doornik outline the stages of developing a viable model of a complicated evolving process They discuss the discovery stages in detail considering both the theory of model selection and the performance of several algorithms They describe extensions to tackling outliers and multiple breaks leading to the general case of more candidate variables than observations Finally they briefly consider selecting models specifically for forecasting

**Leading Contemporary Economists** Steven Pressman, 2008-10 This collection of essays offers an extensive critical review of the major contributions of key figures in contemporary heterodox economics including comprehensive bibliographies of their writings and lists of vital secondary material

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