Development of a Signal Extraction Dashboard – The Case of CPI

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Abstract

Abstract to be written here.
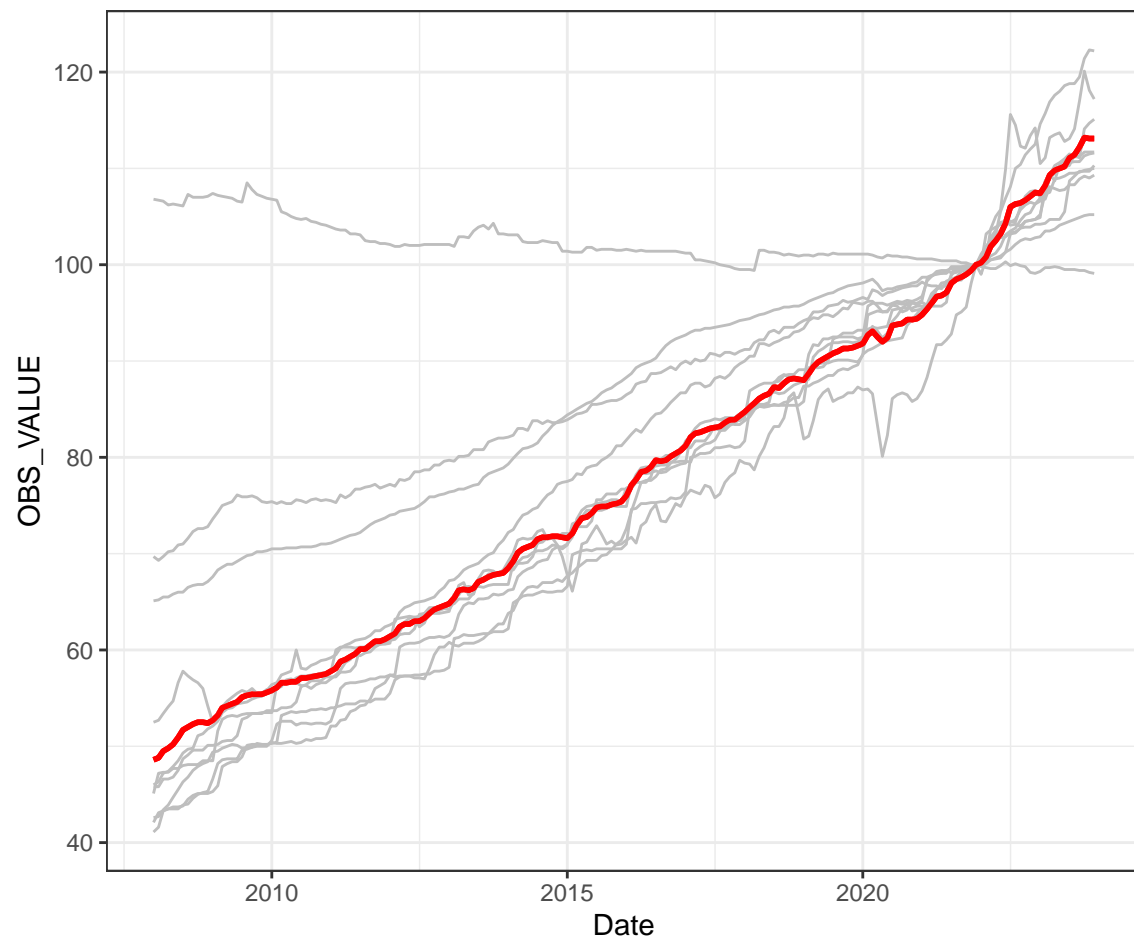
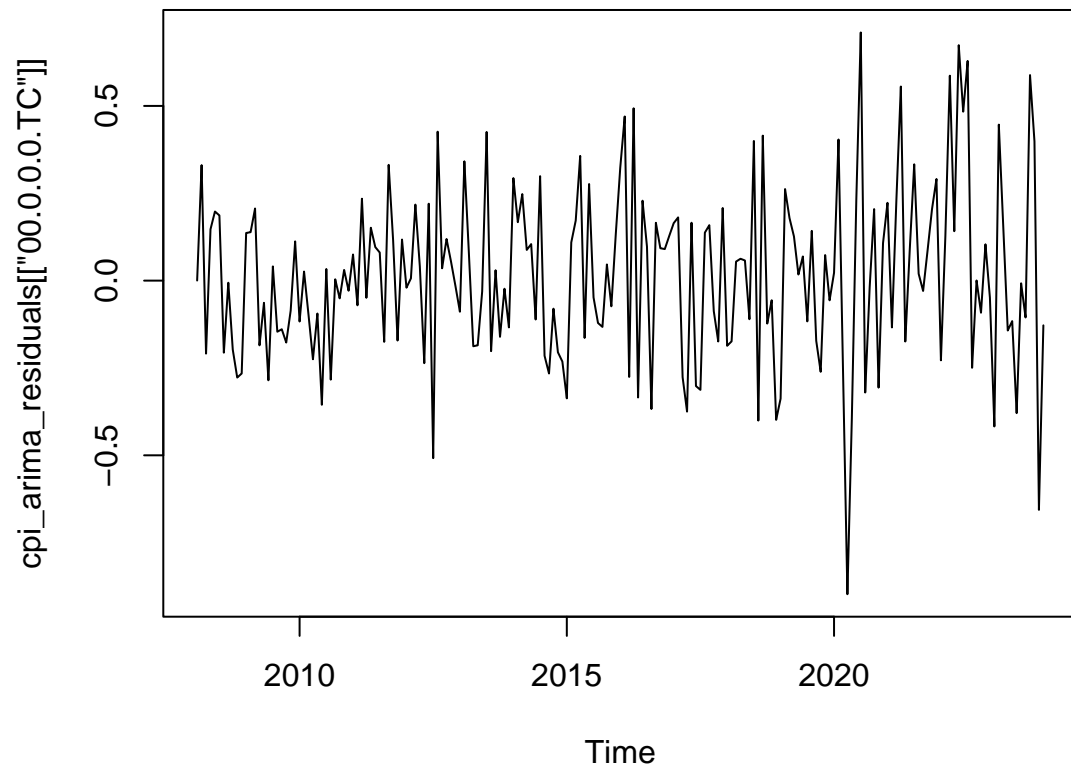*Keywords:* Multivariate GARCH, Kalman Filter, Copula

JEL classification L250, L100

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1. Introduction

Blah blah

sigma(cpi_garch[["00.0.0.0.TC"]])   Feb 2008 / Dec 2023
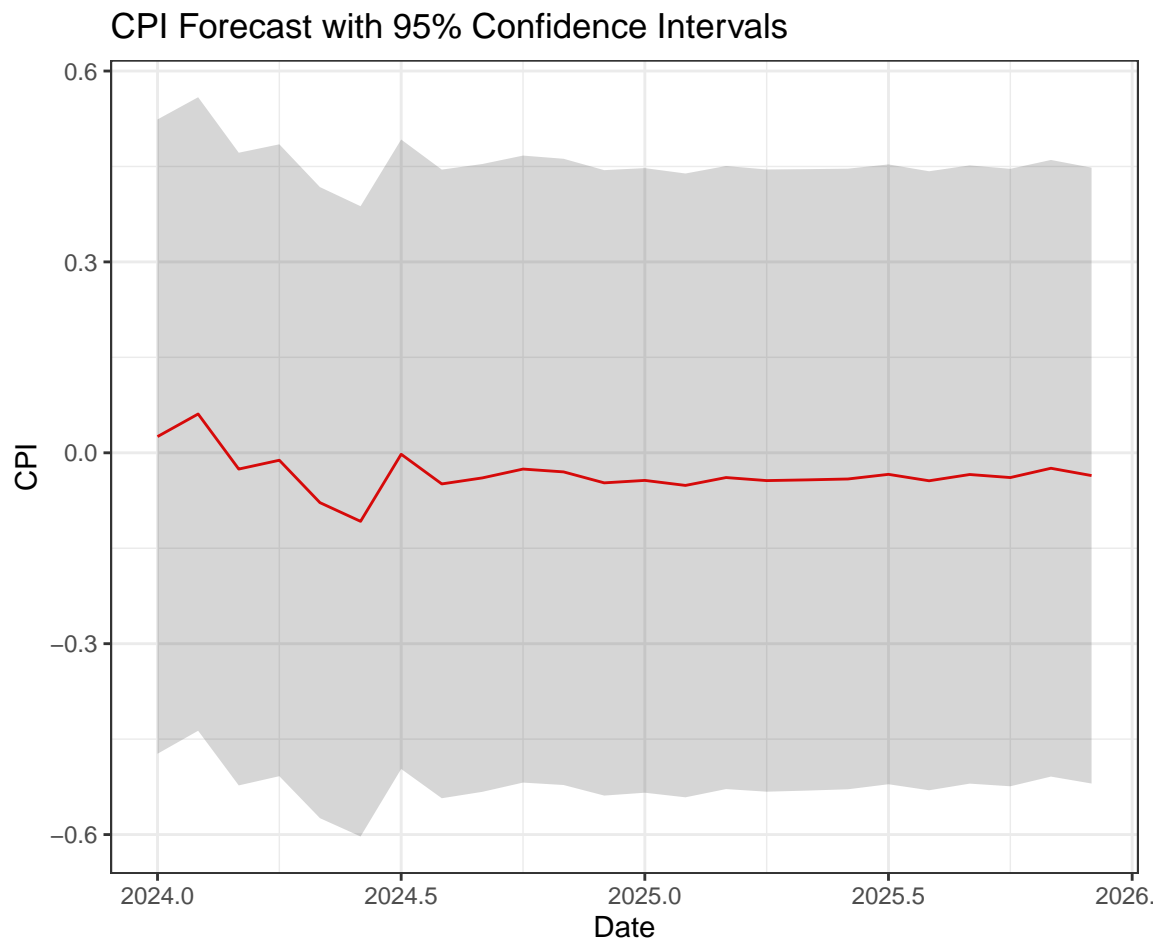

blah blah

CPI Forecast with 95% Confidence Intervals
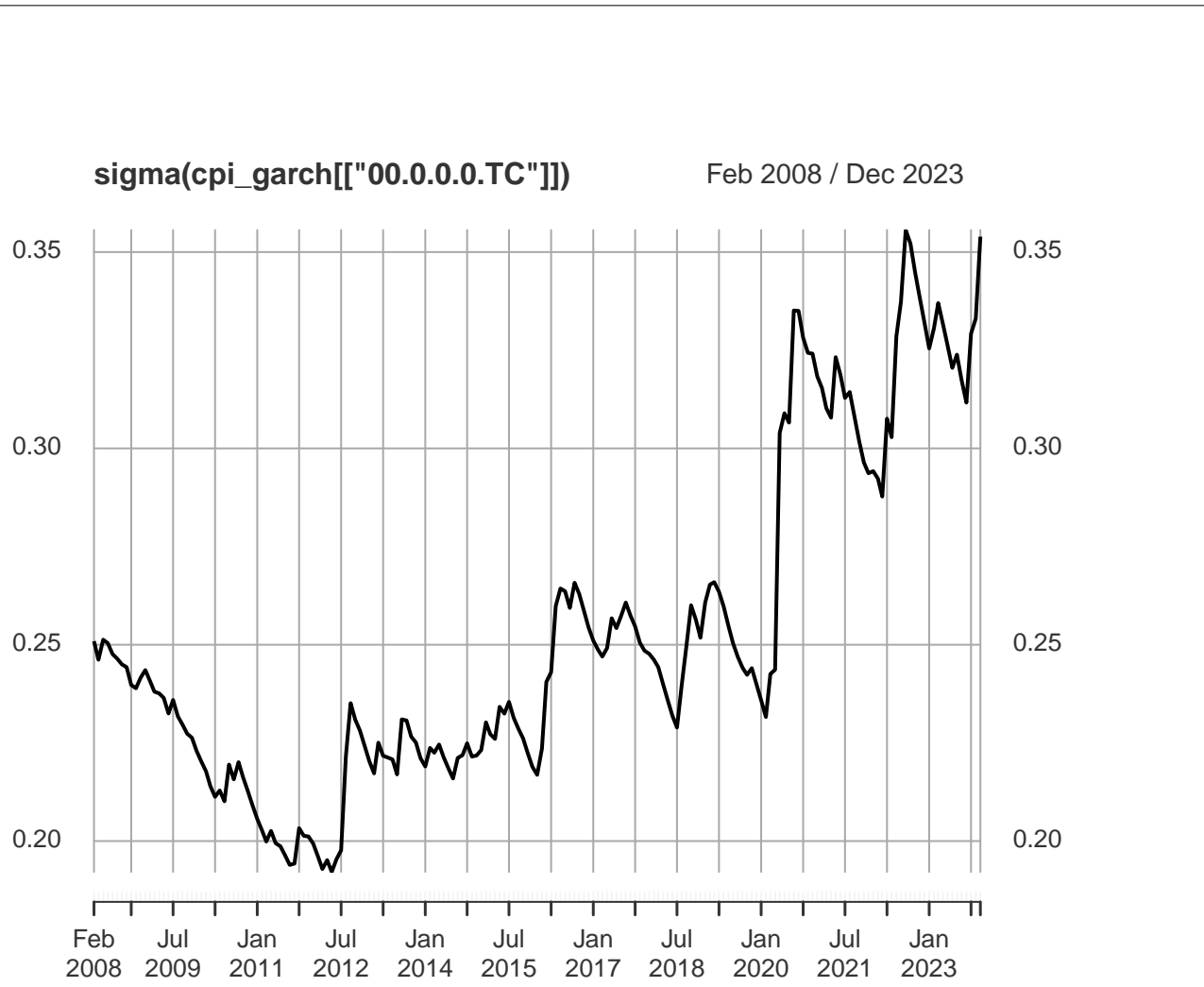
2. Conclusion

References

Appendix

Appendix A

Some appendix information here

Appendix B