SSA-package: tutorials on novel Simple Sign Accuracy forecast approach proposed in JBCY-paper entitled “Business Cycle Analysis and Zero-Crossings of Time Series: a Generalized Forecast Approach”

Description: There are four folders and a R-project file called SSA\_package

* Folder “Data”: macro data used in JBCA paper. This is not relevant for the SSA-tutorial because new/fresh data will be imported by the latter, using R-packages.
* Folder “R”: collection of R-functions used in tutorials
* Folder “SSA Tutorials”: all tutorials. Proceed in ascending order (of numbering).
* Folder “Technical proofs”: technical paper with full proofs for SSA predictors proposed in JBCY paper.

Working through the tutorials:

* Load the R-project file “SSA\_package” in R studio.
* In R-studio: select a tutorial from the “SSA Tutorial” folder.
* Go through the numbered tutorials starting with lowest numbers first.
  + Number 0: introduction to topic: trilemma, optimization criterion, classic mean-square error (MSE) approach
  + Number 1: application of SSA to forecasting
  + Number 2: application to real-time signal extraction and Hodrick-Prescott filter
  + Number 3: application to Hamilton regression filter
  + Number 4: application to Baxter and King filter
  + Number 5: replication of examples in JBCY paper
* In preparation
  + Number 6: application to (refined) Beveridge Nelson filter
  + Number 7: M-SSA (multivariate extension of SSA)
  + Number 8: integrate timeliness