Ben Hamner, and Michael Frasco. *Metrics: Evaluation Metrics for Machine Learning* (version 0.1.4), 2018. <https://CRAN.R-project.org/package=Metrics>.

“Composite Leading Indicators (CLI) Frequently Asked Questions (FAQs).” OECD, 2019.

Dijk, Dick van, Philip Hans Franses, and Christiaan Heij. “Lecture 6.3 on Time Series: Specification and Estimation.” n.d.

Friedman, Jerome, Trevor Hastie, and Robert Tibshirani. “Reguarlization Paths for Generalized Linear Models via Coordinate Descent.” *Journal of Statistical Software* 33, no. 1 (2010): 1–22.

Grolemund, Garrett, and Hadley Wickham. “Dates and Times Made Easy with Lubridate.” *Journal of Open Source Software* 40, no. 3 (2011): 1–25.

Heiss, Florian. *Using R for Introductory Econometrics*, 2016. <http://www.URfIE.net>.

Hyndman, R, G Athanasopoulos, C Bergmeir, G Caceres, L Chhay, M O’Hara-Wild, F Petropoulos, S Razbash, E Wang, and F Yasmeen. *\_forecast: Forecasting Functions for Time Series and Linear Models\_* (version R package version 8.11), 2020. <http://pkg.robjhyndman.com/forecast>.

Hyndman, RJ, and Y Khandakar. “Automatic Time Series Forecasting: The Forecast Package for R.” *Journal of Statistical Software* 26, no. 3 (2008): 1–22.

Irizarry, Rafael. *Knn*, 2019.

———. *Logistic Regression*, 2019.

———. *Overtraining and Oversmoothing*, n.d.

———. *Random Forests*, 2019.

James, Gareth, Daniela Witten, Trevor Hastie, and Robert Tibshirani. *An Introduction to Statistical Learning*. 7th ed. Springer, 2013.

Kuhn, Max. *Caret: Classification and Regression Training* (version R  package version 6.0-85), 2020. <https://CRAN.R-project.org/package=caret>.

Liaw, A, and M Weiner. “Classification and Regression by Random Forest.” *R News*, 2002.

Meyer, David, Evgenia Dimitriadou, Kurt Hornik, Andreas Weingessel, and Friedrich Leisch. *E1071: Misc Functions of the Department of Statistics, Probability Theory Group (Formerly: E1071)* (version R package version 1.7-3), 2019. <https://CRAN.R-project.org/package=e1071>.

Nau, Robert. “Stationarity and Differencing,” 2019. <https://people.duke.edu/~rnau/411diff.htm>.

Ng, Serena, and Pierre Perron. “Lag Length Selection and the Construction of Unit Root Tests with Good Size and Power.” *Econometrica* 69, no. 6 (2001): 1519–54.

Organization for Economic Co-operation and Development. “Leading Indicators OECD: Leading Indicators: CLI: Amplitude-Adjusted for OECD - Total  [OECDLOLITOAASTSAM].” https://fred.stlouisfed.org/series/OECDLOLITOAASTSAM, n.d. Accessed February 19, 2020.

Peduzzi et al., Peter. “A Simulation Study of the Number of Events per Variable in Logistic Regression Analysis.” *Journal of Clinical Epidemiology* 49, no. 12 (n.d.): 1373–79.

R Core Team. *R: A Language and Environment for Statistical Computing*. Vienna, Austria, 2019. <https://www.R-project.org/>.

Sarkar, Deepayan, and Felix Andrews. *LatticeExtra: Extra Graphical Utilities Based on Lattice* (version R package version 0.6-29), 2019. <https://CRAN.R-project.org/package=latticeExtra>.

Shao, L, X Fan, N Cheng, L Wu, and Y Cheng. “Determination of Minimum Training Sample Size for Microarray-Based Cancer Outcome Prediction-An Empirical Assessment.” *PLoS ONE* 8, no. 7 (2013). <https://doi.org/10.1371/journal.pone.0068579>.

Wickham et al. “Welcome to the Tidyverse.” *Journal of Open Source Software* 4, no. 43 (2019): 1686.

Wickham, Hadley, Jim Hester, and Romain Francois. *Readr: Read Rectangular Text Data* (version 1.3.1), 2018. <https://CRAN.R-project.org/package=readr>.

Zeileis, A. *Dynlm: Dynamic Linear Regression* (version 0.3-6), 2019. <https://CRAN.R-project.org/package=dynlm>.

Zulkifli, Hafidz. “Multivariate Time Series Modeling Using Random Forest.” Towards Data Science, March 31, 2019. <https://towardsdatascience.com/multivariate-time-series-forecasting-using-random-forest-2372f3ecbad1>.