

Список литературы

- Bai, J. and S. Ng (2008). “Forecasting economic time series using targeted predictors”. *Journal of Econometrics* 146.2, pp. 304–317.
- Belloni, A. and V. Chernozhukov (2011a). “High dimensional sparse econometric models: An introduction”. *Inverse Problems and High-Dimensional Estimation*. Springer, pp. 121–156.
- Belloni, A. and V. Chernozhukov (2011b). “ ℓ_1 -penalized quantile regression in high-dimensional sparse models”. *The Annals of Statistics* 39.1, pp. 82–130.
- Clark, J. M. (1917). “Business acceleration and the law of demand: A technical factor in economic cycles”. *Journal of political economy* 25.3, pp. 217–235.
- De Mol, C., D. Giannone, and L. Reichlin (2008). “Forecasting using a large number of predictors: Is Bayesian shrinkage a valid alternative to principal components?” *Journal of Econometrics* 146.2, pp. 318–328.
- Diebold, F. X. and R. S. Mariano (2002). “Comparing predictive accuracy”. *Journal of Business & economic statistics* 20.1, pp. 134–144.
- Diebold, F. X. and R. S. Mariano (1995). “Comparing Predictive Accuracy”. *Journal of Business and Economic Statistics* 13.3, pp. 253–263.
- Faust, J. and J. H. Wright (2013). “Forecasting inflation”. *Handbook of economic forecasting*. Vol. 2. Elsevier, pp. 2–56.
- Friedman, J. H. (2001). “Greedy function approximation: a gradient boosting machine”. *Annals of statistics*, pp. 1189–1232.
- Grunfeld, Y. (1960). *The determinants of corporate investment*. University of Chicago Press.
- Guitton, H. (1955). “Koyck (LM)-Distributed Lags and Investment Analysis.” *Revue économique* 6.6, pp. 127–128.
- Harvey, D., S. Leybourne, and P. Newbold (1997). “Testing the equality of prediction mean squared errors”. *International Journal of forecasting* 13.2, pp. 281–291.
- Hoerl, A. E. and R. W. Kennard (1970). “Ridge regression: Biased estimation for nonorthogonal problems”. *Technometrics* 12.1, pp. 55–67.
- Ishwaran, H. and J. S. Rao (2005). “Spike and slab variable selection: frequentist and Bayesian strategies”. *The Annals of Statistics* 33.2, pp. 730–773.
- Kvisgaard, V. H. (2018). “Predicting the future past. How useful is machine learning in economic short-term forecasting?” MA thesis.
- Li, J. and W. Chen (2014). “Forecasting macroeconomic time series: LASSO-based approaches and their forecast combinations with dynamic factor models”. *International Journal of Forecasting* 30.4, pp. 996–1015.
- Liaw, A. and M. Wiener (2002). “Classification and regression by randomForest”. *R news* 2.3, pp. 18–22.
- Santosa, F. and W. W. Symes (1986). “Linear inversion of band-limited reflection seismograms”. *SIAM Journal on Scientific and Statistical Computing* 7.4, pp. 1307–1330.
- Stock, J. H. and M. Watson (2011). “Dynamic factor models”. *Oxford Handbooks Online*.
- Tibshirani, R. (1996). “Regression shrinkage and selection via the lasso”. *Journal of the Royal Statistical Society: Series B (Methodological)* 58.1, pp. 267–288.
- Tobin, J. (1969). “A general equilibrium approach to monetary theory”. *Journal of money, credit and banking* 1.1, pp. 15–29.
- Zou, H. (2006). “The adaptive lasso and its oracle properties”. *Journal of the American statistical association* 101.476, pp. 1418–1429.
- Zou, H. and T. Hastie (2005). “Regularization and variable selection via the elastic net”. *Journal of the royal statistical society: series B (statistical methodology)* 67.2, pp. 301–320.

- Аганбегян, А. Г. (2016). “Сокращение инвестиций-гибель для экономики, подъем инвестиций-ее спасение”. *Экономические стратегии* 18.4, pp. 74–83.
- Байбуза, И. (2018). “Прогнозирование инфляции с помощью методов машинного обучения”. *Деньги и кредит* 77.4, pp. 42–59.
- Идрисов, Г. and С. Синельников-Мурылев (2014). “Формирование предпосылок долгосрочного роста: как их понимать”. *Вопросы экономики* 3, pp. 4–20.
- Кудрин, А. and Е. Гурвич (2014). “Новая модель роста для российской экономики”. *Вопросы экономики* 12, p. 3.
- Орешкин, М. С. (2018). “Перспективы экономической политики”. *Экономическая политика* 13.3.
- Фокин, Н. and А. Полбин (2019). “VAR-LASSO модель для прогнозирования ключевых макроэкономических показателей России”. *Деньги и кредит* 78.2, pp. 67–93.