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ECONOMETRIC FORECASTING



Princeton University Press. Hardback. Book Condition: new. BRAND NEW, Econometric Forecasting, Graham Elliott, Allan Timmermann, Economic forecasting involves choosing simple yet robust models to best approximate highly complex and evolving data-generating processes. This poses unique challenges for researchers in a host of practical forecasting situations, from forecasting budget deficits and assessing financial risk to predicting inflation and stock market returns. Economic Forecasting presents a comprehensive, unified approach to assessing the costs and benefits of different methods currently available to forecasters....

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- Authored by Graham Elliott, Allan Timmermann
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