

A Companion to Economic Forecasting

Editor(s): Michael P. Clements, David F. Hendry

First published: 1 January 2004

Print ISBN: 9780631215691 | Online ISBN: 9780470996430 | DOI: 10.1002/9780470996430

Copyright © 2002, 2004 by Blackwell Publishing Ltd

About this book

A Companion to Economic Forecasting provides an accessible and comprehensive account of recent developments in economic forecasting. Each of the chapters has been specially written by an expert in the field, bringing together in a single volume a range of contrasting approaches and views. Uniquely surveying forecasting in a single volume, the Companion provides a comprehensive account of the leading approaches and modeling strategies that are routinely employed.

Table of Contents

** Export Citation(s)

⊡ Free Access

Frontmatter (Pages: i-xiii)

Summary PDF Request permissions

CHAPTER 1

An Overview of Economic Forecasting (Pages: 1-18)

Michael P. Clements, David F. Hendry

Summary PDF References Request permissions

CHAPTER 2

Predictable Uncertainty in Economic Forecasting (Pages: 19-44)

Neil R. Ericsson

Summary | PDF | References | Request permissions **CHAPTER 3** Density Forecasting: A Survey (Pages: 45-68) Anthony S. Tay, Kenneth F. Wallis **Summary PDF References Request permissions CHAPTER 4** Statistical Approaches to Modeling and Forecasting Time Series (Pages: 69-104) Diego J. Pedregal, Peter C. Young Summary PDF References Request permissions **CHAPTER 5** Forecasting with Structural Time-Series Models (Pages: 105-132) Tommaso Proietti Summary PDF References Request permissions **CHAPTER 6 Judgmental Forecasting (Pages: 133-151)** Dilek Önkal-Atay, Mary E. Thomson, Andrew C. Pollock **Summary PDF References Request permissions CHAPTER 7** Forecasting for Policy (Pages: 152-178) Adrian R. Pagan, John Robertson Summary PDF References Request permissions **CHAPTER 8** Forecasting Cointegrated VARMA Processes (Pages: 179-205) Helmut Lütkepohl **Summary PDF References Request permissions CHAPTER 9** Multi-Step Forecasting (Pages: 206-221)

R. I. Bhansali

Summary | **PDF** References **Request permissions CHAPTER 10** The Rationality and Efficiency of Individuals' Forecasts (Pages: 222-240) Herman O. Stekler **Summary** | PDF | References | Request permissions **CHAPTER 11** Decision-Based Methods for Forecast Evaluation (Pages: 241-267) M. Hashem Pesaran, Spyros Skouras Summary PDF References Request permissions **CHAPTER 12** Forecast Combination and Encompassing (Pages: 268-283) Paul Newbold, David I. Harvey Summary PDF References Request permissions **CHAPTER 13 Testing Forecast Accuracy (Pages: 284-298)** Roberto S. Mariano Summary PDF References Request permissions **CHAPTER 14** Inference About Predictive Ability (Pages: 299-321) Michael W. McCracken, Kenneth D. West Summary PDF References Request permissions **CHAPTER 15** Forecasting Competitions: Their Role in Improving Forecasting Practice and Research (Pages: 322-353) Robert Fildes, Keith Ord **Summary PDF References Request permissions**

Empirical Comparisons of Inflation Models' Forecast Accuracy (Pages: 354-385)

CHAPTER 16

Øyvind Eitrheim, Tore Anders Husebø, Ragnar Nymoen **Summary PDF References Request permissions CHAPTER 17** The Forecasting Performance of the OECD Composite Leading Indicators for France, Germany, Italy, and the U.K. (Pages: 386-408) Gonzalo Camba-Mendez, George Kapetanios, Martin R. Weale, Richard J. Smith **Summary | PDF | References | Request permissions CHAPTER 18** Unit-Root Versus Deterministic Representations of Seasonality for Forecasting (Pages: 409-431) Denise R. Osborn Summary PDF References Request permissions **CHAPTER 19** Forecasting with Periodic Autoregressive Time-Series Models (Pages: 432-452) Philip Hans Franses, Richard Paap Summary PDF References Request permissions **CHAPTER 20** Nonlinear Models and Forecasting (Pages: 453-484) Ruey S. Tsay Summary PDF References Request permissions **CHAPTER 21** Forecasting with Smooth Transition Autoregressive Models (Pages: 485-509)

Stefan Lundbergh, Timo Teräsvirta

Summary PDF References Request permissions

CHAPTER 22

Forecasting Financial Variables (Pages: 510-538)

Terence C. Mills

Summary PDF References Request permissions

CHAPTER 23

Explaining Forecast Failure in Macroeconomics (Pages: 539-571)

Michael P. Clements, David F. Hendry

Summary PDF References Request permissions

⊡ Free Access

Author Index (Pages: 572-582)

First Page | PDF | Request permissions

☐ Free Access

Subject Index (Pages: 583-597)

First Page | PDF | Request permissions

Tools

- **Buy this Book**
- **Ontact your account manager**
- **9** For authors

ABOUT WILEY ONLINE LIBRARY

Privacy Policy

Terms of Use

About Cookies

Manage Cookies

Accessibility

Wiley Research DE&I Statement and Publishing Policies

Developing World Access

HELP & SUPPORT

Contact Us

Training and Support

DMCA & Reporting Piracy

OPPORTUNITIES

Subscription Agents
Advertisers & Corporate Partners

CONNECT WITH WILEY

The Wiley Network

Wiley Press Room

Copyright © 1999-2025 John Wiley & Sons, Inc or related companies. All rights reserved, including rights for text and data mining and training of artificial intelligence technologies or similar technologies.

