







Home ► All Journals ► Journal of the American Statistical Association ► List of Issues ► Volume 103, Issue 482 ► How Useful Is Bagging in Forecasting Eco ....

Journal of the American Statistical Association > Volume 103, 2008 - Issue 482

1,008 135

0

Views CrossRef citations to date Altmetric

**Primary Article** 

## How Useful Is Bagging in Forecasting Economic Time Series? A Case Study of U.S. Consumer Price Inflation

Atsushi Inoue & Lutz Kilian

Pages 511-522 | Published online: 01 Jan 2012

Sample our
Mathematics & Statistics
Journals

>> Sign in here to start your access to the latest two volumes for 14 days

**66** Citations

Metrics

➡ Reprints & Permissions

Read this article

## **Abstract**

This article focuses on the widely studied question of whether the inclusion of indicators

of real economic activity lowers the prediction mean squared error of forecasting

models

We Care About Your Privacy

algorithr

empirica

accurate

forecast

are g

predicto

can achi

challeng

method

We and our 845 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. <a href="Privacy Policy">Privacy Policy</a>

We and our partners process data to provide:

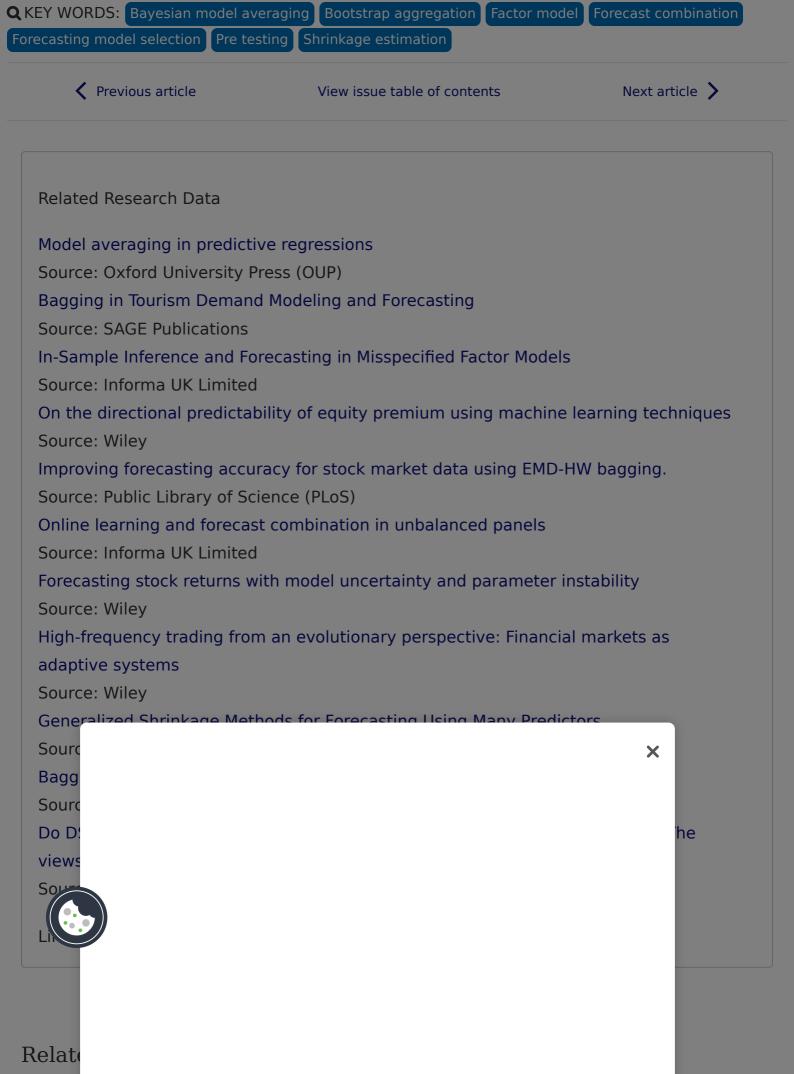
Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.

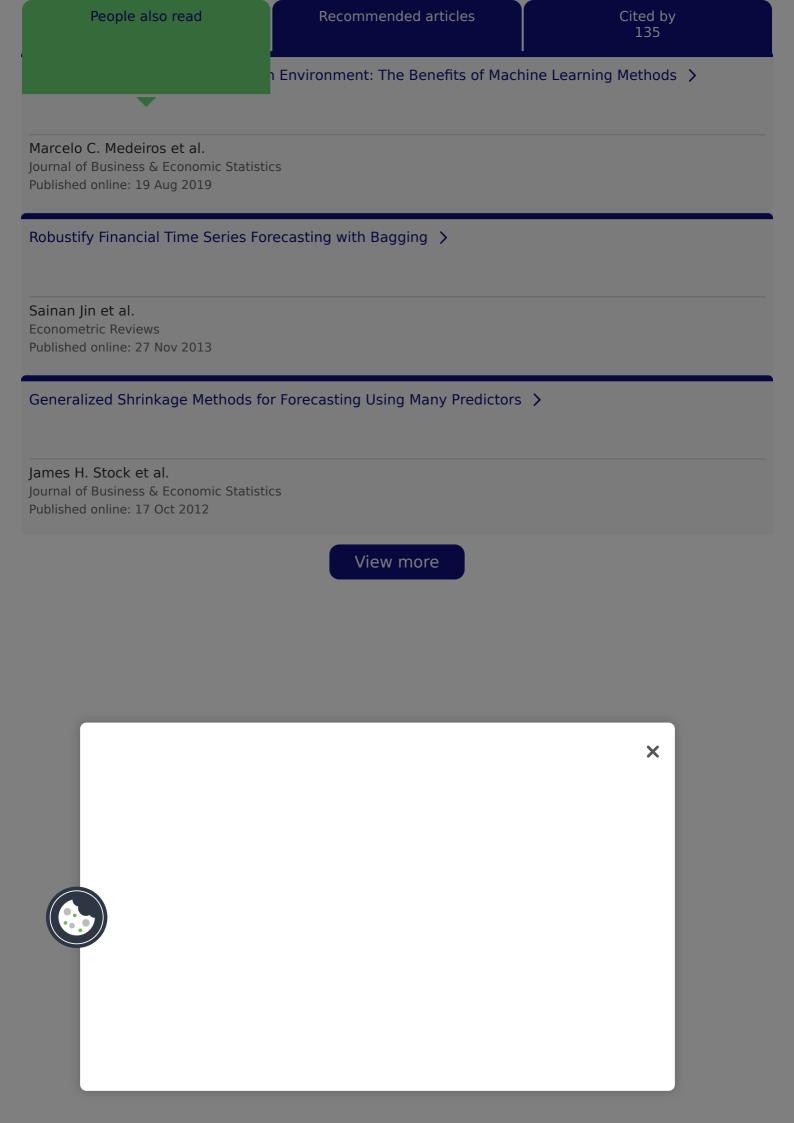
List of Partners (vendors)

I Accept agging luate their

Essential Onlinearly more AFTER

Show Purposetime, they age verage at bagging he e only





Information for Open access **Authors** Overview R&D professionals Open journals Editors **Open Select** Librarians **Dove Medical Press** Societies F1000Research Opportunities Help and information Reprints and e-prints Advertising solutions Newsroom Accelerated publication Corporate access solutions Books Keep up to date Register to receive personalised research and resources by email Sign me up Taylor & Francis Group Copyright © 2024 Informa UK Limited Privacy policy Cookies Terms & conditions Accessib

