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Finance and Economics Discussion
Series: Averaging Forecasts from
VARs with Uncertain Instabilities

United States Federal Reserve Board,
Todd E. Clark, Michael W. McCracken

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.A body of recent work suggests commonly-used VAR models of output, inflation, and interest rates may be prone to instabilities. In the face of such instabilities, a variety of estimation or forecasting methods might be used to improve the accuracy of forecasts from a VAR. These methods include using different approaches to lag selection, different observation windows for...

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- Authored by Todd E Clark, Michael W McCracken
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