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Index Model for Large Cross Sections -- 8. Modeling Nonlinearity over the Business Cycle -- Contributors -- Author Index -- Subject Index

Sommario/riassunto

The inability of forecasters to predict accurately the 1990-1991 recession emphasizes the need for better ways for charting the course of the economy. In this volume, leading economists examine forecasting techniques developed over the past ten years, compare their performance to traditional econometric models, and discuss new methods for forecasting and time series analysis.
