



Handbook of Economic Forecasting: 1

G. Elliott

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Research on forecasting methods has made important progress over recent years and these developments are brought together in the Handbook of Economic Forecasting. The handbook covers developments in how forecasts are constructed based on multivariate time-series models, dynamic factor models, nonlinear models and combination methods. The handbook also includes chapters on forecast evaluation, including evaluation of point forecasts and probability forecasts and contains chapters on survey forecasts and volatility forecasts. Areas of applications of forecasts covered in the handbook include economics, finance and marketing.

*Addresses economic forecasting methodology, forecasting models, forecasting with different data structures, and the applications of forecasting methods

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