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FINANCE AND ECONOMICS DISCUSSION SERIES: A COMPARISON OF FORECAST PERFORMANCE BETWEEN FEDERAL RESERVE STAFF FORECASTS, SIMPLE REDUCED-FORM MODELS, AND A DSGE MODEL



Finance and Economics Discussion Series: A Comparison of Forecast Performance Between Federal Reserve Staff Forecasts, Simple Reduced-Form Models, and a DSGE Model

United States Federal Reserve Board, et al., Rochelle M. Edge

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This paper considers the real-time forecast performance of the Federal Reserve staff, time-series models, and an estimated dynamic stochastic general equilibrium (DSGE) model--the Federal Reserve Board s new Estimated, Dynamic, Optimization-based (Edo) model. We evaluate forecast performance using out-of-sample predictions from 1996 through 2005, thereby examining over 70 forecasts presented to the Federal Open Market Committee (FOMC). Our...

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