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The Errors We've Really Made

United States Federal Reserve
Board, et al., Jon Faust

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.We examine the forecasting performance of standard macro models of exchange rates in real time, using dozens of different vintages of the OECD s Main Economic Indicators database. We calculate out-of-sample forecasts as they would have been made at the time, and compare them to a random walk alternative. The resulting time series of forecast performance indicates that...

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