

[Read PDF](#)

INTERNATIONAL FINANCE DISCUSSION PAPERS: EXCHANGE RATE FORECASTING: THE ERRORS WE'VE REALLY MADE (PAPERBACK)



International Finance Discussion
Papers: Exchange Rate Forecasting:
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...

**Download PDF International Finance Discussion Papers:
Exchange Rate Forecasting: The Errors We've Really Made
(Paperback)**

- Authored by Jon Faust
- Released at 2013



[DOWNLOAD PDF](#)

Filesize: 9.06 MB

Reviews

A high quality ebook as well as the typeface employed was exciting to read. It is actually loaded with wisdom and knowledge. You won't sense monotony at any moment of the time (that's what catalogues are for concerning when you request me).

-- Declan Wiegand

These types of publication is the best book available. It absolutely was written very completely and helpful. I am very happy to explain how here is the greatest book we have studied within my individual existence and can be the greatest publication for possibly.

-- Lucas Brown

It is really an incredible publication that we have possibly studied. Of course, it really is engaging in, continue to an interesting and amazing literature. You are going to like how the writer composed this publication.

-- Bailey Lehner