

An Executive's Guide to Econometric Forecasting

Migliaro, Al

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Al Migliaro, Chaman L. Jain



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While most books treat the economy as if it were in a vacuum building models around idealized or perception biased behaviors this book deals with the economy as it currently stands in a state of recovery limited by financial constraints imperfect information and lags and disparities in price movements The authors identify how these characteristics impact various markets behaviors and quantify those behaviors using SAS as the primary statistical tool Today s economy bears a number of unique attributes that usual modeling methods fail to consider This book describes how to approach modeling based on real world observable data in order to make better informed decisions in today s markets Discover the three economic characteristics with the greatest impact on various markets Create economic models that mirror the current post recession reality Adopt statistical methods that identify and adapt to structural breaks and lags Factor real world imperfections into modeling for more accurate forecasting The past few years have shown a clear demarcation between policymakers forecasts and actual outcomes As the dust settles on the Great Recession after effects linger and impact our current recovery in ways that diverge from past experience and theoretical expectations *Economic Modeling in the Post Great Recession Era* provides comprehensive guidance grounded in reality for today s economic decision makers

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