

Introduction to Econometrics

Fourth Edition

solution manual

James H. Stock
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Omer Faruk Akbal



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has already acknowledged the performance improvement of nowcasting models under regime switching this paper shows that the superior nowcasting performance observed particularly when key economic indicators are released In a backcasting exercise I show that the model can closely match the recession starting and ending dates of the NBER despite having less information than actual committee meetings where the fit between actual dates and model estimates becomes more apparent with the additional available information and recession end dates are fully covered with a lag of three to six months Given that the EM algorithm proposed in this paper is suitable for various regime switching configurations this paper provides economists and policymakers with a valuable tool for conducting comprehensive analyses ranging from point estimates to information decomposition and persistence of recessions in larger datasets

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