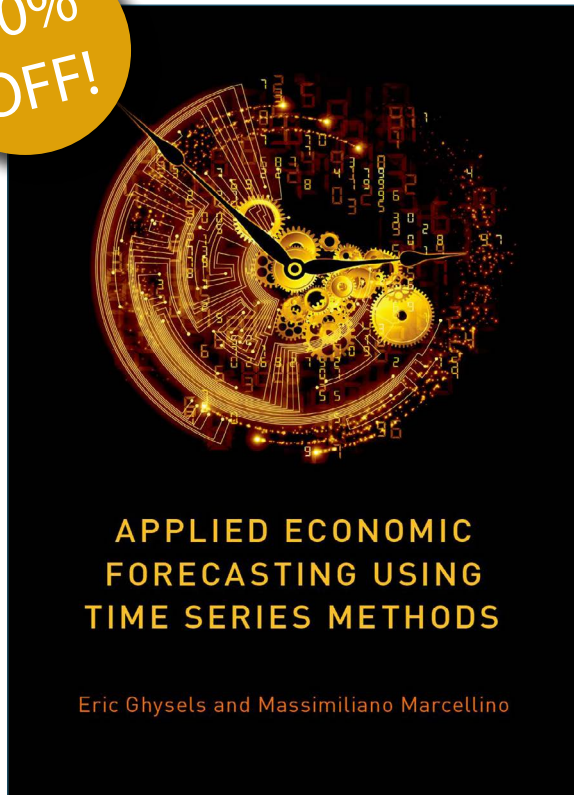


# NEW FROM OXFORD

## APPLIED ECONOMIC FORECASTING USING TIME SERIES METHODS

By **Eric Ghysels** and **Massimiliano Marcellino**

30%  
OFF!



Economic forecasting is a key ingredient of decision making both in the public and in the private sector. Because economic outcomes are the result of a vast, complex, dynamic and stochastic system, forecasting is very difficult and forecast errors are unavoidable.

Because forecast precision and reliability can be enhanced by the use of proper econometric models and methods, this innovative book provides an overview of both theory and applications. Undergraduate and graduate students learning basic and advanced forecasting techniques will be able to build from strong foundations, and researchers in public and private institutions will have access to the most recent tools and insights. Readers will gain from the frequent examples that enhance understanding of how to apply techniques, first by using stylized settings and then by real data applications--focusing on macroeconomic and financial topics.

April 2018

Hardback

9780190622015

~~\$95.00~~ \$66.50

- Each chapter has both simulation and real data applications
- EViews and R code are available online for all the applications
- Theoretical foundations are summarized to provide the reader sufficient background to use practical tools

**Eric Ghysels** is the Edward M. Bernstein Distinguished Professor of Economics at UNC Chapel Hill, Professor of Finance at the Kenan-Flagler Business School and CEPR Fellow.

**Massimiliano Marcellino** is Professor of Econometrics at Bocconi University, fellow of CEPR and IGER.

**OXFORD**  
UNIVERSITY PRESS

Order online at [www.global.oup.com](http://www.global.oup.com) with promotion code ASFLYQ6 to save 30%