

Lasso Based Forecast Combinations For Forecasting Realized

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Lasso-based forecast combinations for forecasting realized variances Ines Wilms a, Jeroen Romboutsb, Christophe Croux a Faculty of Economics and Business, KU Leuven b ESSEC Business School Abstract. Volatility forecasts are key inputs in nancial analysis.

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While lasso based forecasts have shown to perform well in many applications, their use to obtain volatility forecasts has not yet received much attention in the literature. Lasso estimators produce parsimonious forecast models. Our forecast combination approach hedges against the risk of selecting a wrong degree of model parsimony.

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Forecast combinations combine forecasts from the dynamic factor model with forecasts from one of the LASSO-based approaches, including the LASSO regression, elastic net regression and group LASSO regression, where a discount factor of $\theta = 0.9$ and the most recent $\kappa = 60$ forecasts are used.

Forecasting macroeconomic time series: LASSO-based ...

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Third, once forecasts from a LASSO-based approach are combined with those from a dynamic factor model by forecast combination techniques, the combined forecasts are significantly better than either dynamic factor model forecasts or the naïve random walk benchmark.

Forecasting macroeconomic time series: LASSO-based ...

2 Partially-Egalitarian LASSO for Forecast Combination In this section we consider methods for selection and shrinkage in regression-based forecast combination. The key new method is \partially-egalitarian LASSO" (peLASSO). We build to it gradually, arriving at peLASSO in section 2.6. 2.1 Aspects of Optimal Forecast Combination

Machine Learning for Regularized Survey Forecast ...

Moreover, motivated by our results that although LASSO-based approaches have better forecast accuracy in general, dynamic factor models could gain momentum from time to time, we propose to combine forecasts of LASSO-based models and those of dynamic factor models using forecasts combination technique (Bates and Granger, 1969; Timmermann, 2006).

Forecasting Macroeconomic Time Series: LASSO-Based ...

The issues relate to selection of the set of forecasts to combine, and whether some form of additional regularization (e.g., shrinkage) is desirable. Against this background, and also considering the frequently-found good performance of simple-average combinations, we propose a LASSO-based procedure that sets some combining weights to zero and shrinks the survivors toward equality ...

Machine Learning for Regularized Survey Forecast ...

The MAPEs are 18.6% for Company, 15.3% for ETS and 15.1% for Lasso.. The Company forecast is easily outperformed by ETS, with the exception of very short horizons (1 to 3-steps ahead). So, even without consideration of leading indicators, the company could have improved its forecasting performance by using the exponential smoothing family of models (ETS) that embeds the advancements made in ...

Incorporating Leading Indicators into your Sales Forecasts ...

the set of forecasts to combine, and whether some form of additional regularization (e.g., shrinkage) is desirable. Against this background, and also considering the frequently-found superiority of simple-average combinations, we propose LASSO-based procedures that select and shrink toward equal combining weights.

Egalitarian LASSO for Combining Economic Forecasts

Forecasting macroeconomic time series: LASSO-based approaches and their forecast combinations with dynamic factor models. Jjahan Li and Weiye Chen. International Journal of Forecasting, 2014, vol. 30, issue 4, 996-1015 . Abstract: In a data-rich environment, forecasting economic variables amounts to extracting and organizing useful information from a large number of predictors.

Forecasting macroeconomic time series: LASSO-based ...

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Beating the Simple Average: Egalitarian LASSO for ...

Methods: We assessed how the machine learning LASSO method may be useful in providing useful forecasts for different pathogens in countries with different climates. Separate LASSO models were constructed for different disease/country/forecast window with different model complexity by including different sets of predictors to assess the importance of different predictors under various conditions.