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Authors	Brandl, Bernd
Publication title	OECD Journal...
Volume	2008

9

An Optimized Forecast Specification for Economic Activity

An Automated Discovery Approach Using a Genetic Algorithm

Bernd Brandl*

Abstract

Finding a good forecasting model in a data-rich environment is a complex problem which
challenges forecasters and statistical methods. In such an environment, automated modelling
strategies are necessary for an efficient use of the information in the data. In contrast to
frequently applied methods used for large data sets we propose a model selection approach for
dynamic single equation regressions that are used to make forecasts. This paper proposes a
new approach for quantitative forecasting that is able to deal with both an increasing number of
variables that are potentially important for forecasting, as well as an increasing number of
observations simultaneously. Another characteristic of the proposed approach is that evaluation
of the goodness of forecast models is based on different criteria. As we are interested in finding
forecast models with high-quality criteria we define the search for a forecast model as a multi-
criteria optimization problem. We define the quality criteria in our goal function by in-sample
measures and out-of-sample measures, as well as by a balance between them, and apply a
genetic algorithm to solve this complex, global and discrete multi-criteria optimization problem.
The efficiency of the approach is illustrated by forecasting German industrial production based
on a data set containing key economic indicators and leading indicators. It is shown that, for
short forecast horizons, the proposed approach provides forecasts with a high accuracy.

Key Words: Forecasting, Industrial Production, Automated Modelling, Model Selection

JEL Classification: C52, C53, E37

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