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The university of Pennsylvania models for high-frequency macroeconomic modeling. (English) [\[Zbl 1177.91114\]](#)

Mariano, Roberto S. (ed.) et al., Econometric forecasting and high-frequency data analysis. Papers based on the presentations at the program, April–May 2004. Hackensack, NJ: World Scientific (ISBN 978-981-277-895-6/hbk). Lecture Notes Series. Institute for Mathematical Sciences. National University of Singapore 13, 53-91 (2008).

For the entire collection see [\[Zbl 1162.91005\]](#).

MSC:

[91B84](#) Economic time series analysis

[91B82](#) Statistical methods; economic indices and measures

Keywords:

[gross domestic product](#); [current quarter model](#); [survey corner](#)