Accepted Manuscript

Machine learning core inflation

Marco A. Acosta Carrión

PII: S0165-1765(18)30174-5
DOI: https://doi.org/10.1016/j.econlet.2018.05.001
Reference: ECOLET 8036

To appear in: *Economics Letters*

Received date : 22 February 2018
Revised date : 4 May 2018
Accepted date : 5 May 2018

Please cite this article as: Carrión M.A.A., Machine learning core inflation. *Economics Letters* (2018), https://doi.org/10.1016/j.econlet.2018.05.001

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

ACCEPTED MANUSCRIPT

*Highlights (for review)

Highlights

- First estimates of a machine learning core inflation.
- The core inflation developed clusters volatile CPI items.
- The new measure outperforms trend and forecast properties of current core inflations.

ACCEPTED MANUSCRIPT

Download English Version:

https://daneshyari.com/en/article/7348768

Download Persian Version:

https://daneshyari.com/article/7348768

Daneshyari.com