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We show this along with reviewing methods for comparing the forecasting performance of pairs of models or evaluating the ability of the best of many models to beat a benchmark specification. Citation Elliott, Graham, and Allan Timmermann. 2008. "Economic Forecasting." Journal of Economic Literature, 46 (1): 3-56.

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Economic Forecasting (with G. Elliott), Journal of Economic Literature, 2008, 46, 3-56. Size and Value Anomalies under Regime Shifts (with M. Guidolin), Journal of Financial Econometrics, 2008, 6, 1-48.

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Graham Elliott is professor of economics at the University of California, San Diego. Allan Timmermann holds the Atkinson/Epstein Chair at the Rady School of Management at the University of California, San Diego, where he is also professor of finance and economics.

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