

### Lasso Based Forecast Combinations For Forecasting Realized

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Volatility forecasts are key inputs in financial analysis. 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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[1610 02653] Lasso-based forecast combinations for ...  
2.2 Lasso-based estimators and realized variance forecasts We use three lasso-based estimators to obtain realized variance forecasts. They di er in terms of the sparsity structure they impose on the autoregressive parameters. Lasso The lasso estimator with sparsity parameter >0 is given by b lasso; = argmin Xq i=1 2 XT l= p+1 log RV (i) 1 Xq j=1 Xp l=1 ijlog RV

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Lasso Based Forecast Combinations For 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. While lasso based forecasts have shown Lasso-based forecast combinations for forecasting realized ...

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The forecast combinations combine forecasts from LASSO-assisted regressions and dynamic factor models, where the former category includes the LASSO regression (combination 1), the elastic net regression (combination 2) and the group LASSO regression (combination 3), with the tuning parameters being selected by cross validation, and ? = 0.9 and ? = 60.

Forecasting macroeconomic time series: LASSO-based ...  
Lasso Based Forecast Combinations For 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. While lasso based forecasts have shown Lasso-based ...

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Forecasting macroeconomic time series: LASSO-based approaches and their forecast combinations with dynamic factor models. In a data-rich environment, forecasting economic variables amounts to extracting and organizing useful information from a large number of predictors.

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Forecasts combinations combine forecasts from LASSO-assisted regressions and dynamic factor models, where the former category. includes LASSO regression (combination 1), elastic net regression (combination 2) and group LASSO regression (combination 3), with tuning parameters. selected by cross validations, and à.

Forecasting Macroeconomic Time Series: LASSO-Based ...  
Five combination approaches combine the individual forecasts generated by the HAR model and its various extensions, while two prevailing shrinkage methods, the elastic net and lasso, employ all the predictors in our HAR framework to generate the forecast of oil price volatility. The model confidence set (MCS) test shows that the elastic net and lasso have significantly better out-of-sample forecasting performance than not only the individual extended HAR models but also the combination ...

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LASSO" (Zou (2006)), which weights the terms in the penalty to encourage setting small rst-round coe cient estimates to zero, ^ aLASSO= arg min 0 @ XT l=1 y 1 K l=1 if it! 2 + XK l=1 w ij ij 1 A; where w i = 1=]^ ^ ij, ^ i is OLS or ridge, and >0. Others include 'elastic net" (Zou and Hastie (2005)), which uses a convex combination of the LASSO (q=1) and ridge penalties

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Many businesses and industries require accurate forecasts for weekly time series nowadays. The forecasting literature however does not currently provide easy-to-use, automatic, reproducible and accurate approaches dedicated to this task. We propose a forecasting method that can be used as a strong baseline in this domain, leveraging state-of-the-art forecasting techniques, forecast combination ...