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Working Paper
Combination of forecasts: A bibliography


Provided in Cooperation with:
Collaborative Research Center 'Reduction of Complexity in Multivariate Data Structures' (SFB 475), University of Dortmund

Suggested Citation: Trenkler, Götz; Gotu, Butte (1998) : Combination of forecasts: A bibliography, Technical Report, No. 1998,20, Universität Dortmund, Sonderforschungsbereich 475 - Komplexitätsreduktion in Multivariaten Datenstrukturen, Dortmund

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Combination of Forecasts: A Bibliography

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During the past thirty years, there has been considerable concern about combination of forecasts. Many of the articles and books dedicated to this specific area explain and demonstrate that combining multiple individual forecasts can improve forecast accuracy. The improvement in accuracy mainly depends on forecast combination techniques which range from simple combinations like averaging the forecasts to more complex ones that use the Bayesian approach.

This paper provides a bibliography of selected articles and books related to the combination of forecasts in various disciplines and is intended to be a catalog for locating contributions in research areas focusing on the theory and applications of combining forecasts.

The bibliography includes recent articles and is as up-to-date as possible.


The compilation of this bibliography is based on work financed by the Deutsche Forschungsgemeinschaft (DFG), Sonderforschungsbereich 475.


35


36


