Forecasting Latin-American Yield Curves: An Artificial Neural Network Approach

Borradores de Economia
Número:
761
Publicado:
Viernes, 1 Marzo 2013
Clasificación JEL:
C32, C45, E43, G17
Palabras clave:
Term structure of interest rates, Nelson & Siegel, Svensson, out-of-sample forecast
Descargar documento

Lo más reciente

Settlement liquidity in the Colombian large-value payment system: the role of reserve requirements
Fredy Gamboa-Estrada, Freddy Cepeda-López, Javier Iván Miguélez-Márquez
Assessing the effects of recent provisioning rules on consumer credit allocation in Colombia
Fredy Gamboa-Estrada, Diego Cuesta, Camilo Sanchez-Quinto
Geopolitical risk and emerging market sovereign risk premia
Fredy Gamboa-Estrada, José Vicente Romero
Otras Publicaciones

This document explores the predictive power of the yield curves in Latin America (Colombia, Mexico, Peru and Chile) taking into account the factors set by the specifications of Nelson y Siegel and Svensson. Several forecasting methodologies are contrasted