The Dynamics of Interest Rates in CEE-3. Edition No. 1

Description: Economic dynamics in small open economies are ruled by complex structures and interdependencies. Interest rate developments are closely related to macroeconomic dynamics. It is, therefore, important for policy setters, portfolio and risk managers to understand these dynamics. This book analyzes interdependencies between macroeconomic variables and interest rates in an integrated setting. The aim is to model the interaction of macro variables with the term structure and to forecast the yield curve. Interest rate dynamics are decomposed into three latent factors according to the Diebold and Li exponential component framework. Additionally, macro economic variables carrying important information of the state of the economy are defined. To utilize broader macroeconomic information the principal components methodology is used. Yield and macro factors are combined in a vector autoregressive model setting for the Czech Republic, Hungary and Poland. Yield forecasts up to twelve months ahead are calculated with good forecasting performance. Moreover, interdependencies of the yield curve with the macroeconomy are analyzed. The models are implemented within the R programming language.


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