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treat DNS yield curve modeling in a variety of contexts, emphasizing both descriptive aspects (in-sample t, out-of-sample forecasting, etc.) and efficient-markets aspects (imposition of absence of arbitrage, whether and where one would want to impose absence of arbitrage, etc.). We devote special attention

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where  $\hat{y}(\tau_i)_t$  is the forecast value of bond yield with maturity  $\tau_i$  at out-of-sample time  $t$ ,  $y(\tau_i)_t$  is the true value of bond yield with maturity  $\tau_i$  at time  $t$ ,  $N$  is the total of the bonds with different maturities, and  $|\hat{y}(\tau_i)_t - y(\tau_i)_t|$  is the absolute ...

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the yield curve and to use the extracted information for forecasting purposes. The latent factors of a model of the Nelson-Siegel type are directly linked to the maturity of the yields through the explicit description of the cross-sectional dynamics of the interest rates. The intertemporal

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we forecast the yield curve by forecasting the factors. Our results are encouraging; in ARTICLE IN PRESS 1The empirical literature that models yields as a cointegrated system, typically with one underlying stochastic trend (the short rate) and stationary spreads relative to the short rate, is similar in spirit. See

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decline and in May 2019 the yield curve inverted; that is to say, the 10 -year yield-to-maturity fell below level of the 3-month bill discount. At time of writing (October 2019), the yield curve's slope is 11 basis points. The long-standing literature on forecasting recessions from financial market and

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