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Philip Hans Franses is a professor of applied Time series models for business and economic Nonlinear Financial Econometrics: Forecasting Models,

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Research Themes. Econometrics; Bayes model averaging of cyclical decompositions in economic time series. Philip Hans Franses (2006), Forecasting in marketing.

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[footnotes]

Franses, Philip Hans, "On the Selection of Forecasting Models." Journal of Econometrics, 130(2): "How Useful is Bagging in Forecasting Economic Time Series?"

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The accuracy of extrapolation (time series) Philip Hans Franses, Forecasting Performance of Structural Time Series Models, Journal of Business & Economic

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