

Which variables predict Indonesias inflation?

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Abstrak

ABSTRACT

We use an exhaustive list of Indonesias macroeconomic variables in a comparative analysis to determine which predictor variables are most important in forecasting Indonesias inflation rate. We use monthly time series data for 30 macroeconomic variables. Using both in sample and out of sample predictability evaluations, we report consistent evidence of inflation rate predictability using 11 out of 30 macroeconomic variables.