SESRIC TRAINING PROGRAM

On Short-term Economic Indicators
Short-term Economic Indicators

- Short-term Indicators for Early Warning System
- Business Cycle Indicators
- Business Cycle Clock
Short-term Economic Indicators

Business Cycle Indicators (BCI)

• Leading Index
• Coincident Index
• Lagging Index
Outline

• First Day
  • Overview of BCI
  • Malaysia BCI
  • Time series Decomposition
  • Seasonal Adjustment

• Second Day
  • Indicators selection
  • The Composite Index
  • The Diffusion Index
• Third Day
  • BCI Analysis
    • Sequential Signals
    • Lead/Lag Analysis
    • Cointegration/Granger Causility
  • Business Cycle Clock
  • Revision Policy
  • Discussion
Objectives

• To share knowledge/inputs of Business Cycle Indicators (BCI) based on Malaysia Experiences

• To propose for BCI development for Pakistan.