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(57) Abstract :

The present invention relates to a system and method for predicting inflation using real-time market indicators. The system comprises a data acquisition module for collecting real-time data from commodity exchanges, currency markets, bond markets, and equity exchanges. A preprocessing engine transforms raw data into standardized feature vectors through validation, synchronization, and engineering procedures. The prediction engine employs an ensemble of machine learning algorithms including gradient boosting machines, random forests, and neural networks to generate inflation forecasts at multiple time horizons. A dynamic updating framework enables continuous model recalibration in response to changing economic conditions. An interpretability module provides feature importance metrics and Shapley value decompositions for explainable predictions. Experimental results demonstrate significant improvements over traditional econometric approaches with reduced forecasting errors and enhanced directional accuracy. The invention addresses limitations of conventional inflation forecasting by leveraging forward-looking market information through sophisticated machine learning techniques.

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