

Kolloquium über Mathematische Statistik und Stochastische Prozesse

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Stacking Election Forecasts

Abstract: Accurately predicting election outcomes is challenging due to model uncertainty, limited data availability, and the sequential nature of electoral prediction. While election forecasting increasingly relies on diverse models that combine different theories, predictors, and data sources, forecasts are still commonly treated as a competition among individual models rather than combined into ensemble forecasts. We propose the use of stacking weights, computed from leave-future-out predictive performance, to systematically combine forecasts from different election forecasting models. Our framework accounts for model uncertainty, the complete predictive distribution and weights forecasts according to their past predictive performance. We demonstrate the approach using applications to U.S. presidential elections and German federal elections. The results show that stacked forecasts improve on individual and alternative ensemble models in terms of predictive density of the realized outcomes. (Authors: Lukas F. Stötzer and Cornelius Erfort)

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