

Regina Käiser Agustín Maravall

**Measuring Business
Cycles in Economic
Time Series**



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Measuring Business Cycles In Economic Time Series

James H. Stock, Mark W. Watson



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The Leading Economic Indicators and Business Cycles in the United States John B. Guerard,2022-07-06 In a time of unprecedented economic uncertainty this book provides empirical guidance to the economy and what to expect in the near and distant future Beginning with a historic look at major contributions to economic indicators and business cycles starting with Wesley Clair Mitchell 1913 to Burns and Mitchell 1946 to Moore 1961 and Zarnowitz 1992 this book explores time series forecasting and economic cycles which are currently maintained and enhanced by The Conference Board Given their highly statistically significant relationship with GDP and the unemployment rate these relationships are particularly useful for practitioners to help predict business cycles

Handbook of Survey- Based Business Cycle Analysis Georg Goldrian,2007-01-01 This Handbook aims to provide an overview of regular survey activities as well as

to show how survey results can be used scientifically in the context of business cycle analysis and forecasting. Examples of various business surveys are described in detail starting with their objectives, the questions they pose, how they are weighted and extrapolated, and the representativeness of their results. A detailed scientific examination of the explanatory value of the data is also made in order to demonstrate their potential usefulness. The Handbook has three parts: firstly, it presents the importance of business surveys for empirical research; Secondly, selected surveys are introduced in detail, such as the Ifo Business Survey and the Ifo Investment Survey; and thirdly, a broad spectrum of studies on the consequence of the survey results is presented. The significance of the surveys applied equally to business cycle analysis and to forecasting. An array of modern methods of time series analysis and econometric model construction is used in these investigations. Business Cycles, Indicators, and Forecasting James H. Stock, Mark W. Watson, 2008-04-15. The inability of forecasters to predict accurately the 1990-1991 recession emphasizes the need for better ways for charting the course of the economy. In this volume, leading economists examine forecasting techniques developed over the past ten years, compare their performance to traditional econometric models, and discuss new methods for forecasting and time series analysis. **Business Cycles: Theory and Empirical Methods** Willi Semmler, 2012-12-06. In macrodynamics and business cycle analysis, we find nowadays a variety of approaches elaborating frameworks for studying the fluctuations in economic and financial data. These approaches are viewed from Keynesian, monetarist, and rational expectations standpoints. There are now also numerous empirical methods for the testing of nonlinear data-generating mechanisms. This volume brings together a selection of contributions on theories of the business cycle and new empirical methods and synthesizes the new results. The volume i) gives an overview of current models and modern concepts and tools for analyzing the business cycle; ii) demonstrates where possible the relation of those models to the history of business cycle analysis; and iii) presents current work, surveys, and original work on new empirical methods of studying cycle-generating mechanisms. *Business Cycles in the Run of History* Thierry Aimar, Francis Bismans, Claude Diebolt, 2015-11-26. This book analyzes the development of economic cycles in the run of history. The focus is on the development of cycle theory with maximum emphasis upon ideas. Chapter 1 delivers an overview of the debate about cycles before the 1970s. Chapter 2 completes this survey by presenting the main empirical investigations since that time. Finally, Chapters 3 and 4 illustrate the discourse by presenting, in the tradition of Burns and Mitchell, original case studies on France, South Africa, and Germany. **Estimating Indexes of Coincident and Leading Indicators** Tahsin Saadi-Sedik, Mr. Joannes Mongardini, 2003-08-01. The analysis of coincident and leading indicators can help policymakers gauge the short-term direction of economic activity. While such analysis is well established in advanced economies, it has received relatively little attention in many emerging market and developing economies, reflecting in part the lack of sufficient historical data to determine the reliability of these indicators. This paper presents an econometric approach to deriving composite indexes of coincident and leading indicators for a small open economy, Jordan. The results show that

even with limited monthly observations it is possible to establish meaningful economic and statistically significant relations between indicators from different sectors of the economy and the present and future direction of economic activity New Perspectives in Economics Emerald Group Publishing Limited,2015-11-02 New Perspectives in Economics A United States Focus is a new collection of topical articles that examine the changing economic landscape in the United States of America This book provides researchers professionals managers and policy makers with an easy to read selection of interesting research articles Economic Forecasting N. Carnot,V. Koen,B. Tissot,2005-08-12 Economic Forecasting provides a comprehensive overview of macroeconomic forecasting The focus is first on a wide range of theories as well as empirical methods business cycle analysis time series methods macroeconomic models medium and long run projections fiscal and financial forecasts and sectoral forecasting In addition the book addresses the main issues surrounding the use of forecasts accuracy communication challenges and their policy implications A tour of the economic data and forecasting institutions is also provided **Tourism Economics** Álvaro Matias,Peter Nijkamp,Manuela Sarmento,2011-07-28 The assessment of local regional or national impacts of an influx of tourists of different kind and origin has in recent years become a new challenge for economics research in the tourism sector There is a clear need to develop solid methodologies through which the socio economic impacts of tourism can be assessed Tourism impact assessment as a systematic approach to the estimation of socio economic effects of tourism on relevant parts of the economy has become a timely response to the need for appropriate information for stakeholders both public and private The present volume brings together a set of recent impact studies of both a theoretical methodological and an applied policy oriented nature which have been selected on the basis of their originality or novel contribution to the research in this field Business Cycles and Depressions David Glasner,2013-12-16 Experts define review and evaluate economic fluctuations Economic and business uncertainty dominate today s economic analyses This new Encyclopedia illuminates the subject by offering 323 original articles on every major aspect of business cycles fluctuations financial crises recessions and depressions The work of more than 200 experts including many of the leading researchers in the field the articles cover a broad range of subjects including capsule biographies of leading economists born before 1920 Individual entries explore banking panics the cobweb cycle consumer durables the depression of 1937 1938 Otto Eckstein Friedrich Engels experimental price bubbles forced savings lass Steagall Act Friedrich hagen qualitative indicators use of macro econometric models monetary neutrality Phillips Curve Paul Samuelson Say s law supply side recessions James Tokin trend and random wages Thorstein Veblen worker job turnover and more **Interest Rate Models, Asset Allocation and Quantitative Techniques for Central Banks and Sovereign Wealth Funds A.** Berkelaar,J. Coche,K. Nyholm,2009-11-30 This edited volume contains essential readings for financial analysts and market practitioners working at Central Banks and Sovereign Wealth Funds It presents the reader with state of the art methods that are directly implementable and industry best practices as followed by leading institutions in their field **The**

Reinterpretation of Italian Economic History Stefano Fenoaltea, 2011-06-30 Post unification Italy was part of a wider world within which men and money circulated freely it developed to the extent that those mobile resources chose to locate on its soil The economy's cyclical movements reflected conditions in international financial markets and were little affected by domestic policies State intervention restricted the internal and international mobility of goods and limited Italy's development it kept the economy weak reduced Italy's weight in the comity of nations and paved the way for the frustrations and adventurism that would plunge the twentieth century into world war

Essays in Honour of Fabio Canova Juan J. Dolado, Luca Gambetti, Christian Matthes, 2022-09-21 Both parts of Volume 44 of Advances in Econometrics pay tribute to Fabio Canova for his major contributions to economics over the last four decades

Handbook of Macroeconomics John B. Taylor, Michael Woodford, 1999-12-13 Annotation Part 6 Financial Markets and the Macroeconomy 19 Asset prices consumption and the business cycle J Y Campbell 20 Human behavior and the efficiency of the financial system R J Shiller 21 The financial accelerator in a quantitative business cycle framework B Bernanke M Gertler and S Gilchrist Part 7 Monetary and Fiscal Policy 22 Political economics and macroeconomic policy T Persson G Tabellini 23 Issues in the design of monetary policy rules B T McCallum 24 Inflation stabilization and BOP crises in developing countries G A Calvo C A Vegh 25 Government debt D W Elmendorf N G Mankiw 26 Optimal fiscal and monetary policy V V Chari P J Kehoe

Handbook of International Economics G.M. Grossman, Kenneth Rogoff, 1997-10-24 This Handbook adopts a traditional definition of the subject and focuses primarily on the explanation of international transactions in goods services and assets and on the main domestic effects of those transactions The first volume deals with the real side of international economics It is concerned with the explanation of trade and factor flows with their main effects on goods and factor prices on the allocation of resources and income distribution and on economic welfare and also with the effects on national policies designed explicitly to influence trade and factor flows In other words it deals chiefly with microeconomic issues and methods The second volume deals with the monetary side of the subject It is concerned with the balance of payments adjustment process under fixed exchange rates with exchange rate determination under flexible exchange rates and with the domestic ramifications of these phenomena Accordingly it deals mainly with economic issues although microeconomic methods are frequently utilized especially in work on expectations asset markets and exchange rate behavior Publisher's information

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In an electronic era where connections and knowledge reign supreme, the enchanting power of language has become more apparent than ever. Its power to stir emotions, provoke thought, and instigate transformation is actually remarkable. This extraordinary book, aptly titled "**Measuring Business Cycles In Economic Time Series**," written by a very acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound impact on our existence. Throughout this critique, we shall delve into the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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