

RATIONAL EXPECTATIONS AND ECONOMETRIC PRACTICE

VOLUME 1

*Robert E. Lucas Jr.
and Thomas J. Sargent, Editors*



Rational Expectations And Econometric Practice Volume

RJ Alexander



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Rational Expectations and Econometric Practice Robert E. Lucas, Thomas J. Sargent, 1988 Assumptions about how people form expectations for the future shape the properties of any dynamic economic model To make economic decisions in an uncertain environment people must forecast such variables as future rates of inflation tax rates government spending etc **Rational Expectations Econometrics** Lars Peter Hansen, Thomas Sargent, 2019-09-05 At the core of the rational expectations revolution is the insight that economic policy does not operate independently of economic agents knowledge of that policy and their expectations of the effects of that policy This means that there are very complicated feedback relationships existing between policy and the behaviour of economic agents and these relationships pose very difficult problems in econometrics when one tries to exploit the rational expectations insight in formal economic modelling This volume consists of work by two rational expectations pioneers dealing with the nuts and bolts problems of modelling the complications introduced by rational expectations Each paper deals with aspects of the problem of making inferences about parameters of a dynamic economic model on the basis of time series observations Each exploits restrictions on an econometric model imposed by the hypothesis that agents within the model have rational expectations **The Representative Agent in Macroeconomics** James E Hartley, James E. Hartley, 2002-01-04 Representative agent models have become a predominant means of studying the macroeconomy in modern economics without there being much discussion in the literature about their propriety or usefulness This volume evaluates the use of these models in macroeconomics examining the justifications for their use and concluding that representative agent models are neither a proper nor a particularly useful means of studying aggregate behaviour Agricultural Economics Research , 1984 **MATHEMATICAL MODELS - Volume III** Jerzy A. Filar, Jacek B Krawczyk, 2009-09-19 Mathematical Models is a component of Encyclopedia of Mathematical Sciences in the global Encyclopedia of Life Support Systems EOLSS which is an integrated compendium of twenty one Encyclopedias The Theme on Mathematical Models discusses matters of great relevance to our world such as Basic Principles of Mathematical Modeling Mathematical Models in Water Sciences Mathematical Models in Energy Sciences Mathematical Models of Climate and Global Change Infiltration and Ponding Mathematical Models of Biology Mathematical Models in Medicine and Public Health Mathematical Models of Society and Development These three volumes are aimed at the following five major target audiences University and College students Educators Professional practitioners Research personnel and Policy analysts managers and decision makers and NGOs **Economic Thinkers** David A. Dieterle, 2013-08-08 Who are the individuals whose novel ideas writings and philosophies have influenced economics throughout history and in doing so have helped change the world This encyclopedia provides a readable study of economics by examining the great economists themselves This book presents biographies of 200 economic thinkers throughout history supplying a one stop reference about the men and women whose ideas writings and philosophies created the foundation of our current understanding of economics

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Economics and Other Branches - In the Shade of the Oak Tree François Allisson, Roberto Baranzini, 2015-10-06 Pascal Bridel held the Chair of Economics at the University of Lausanne and is founder of the Centre Walras Pareto This major essay collection reflects his wide range of interests and his seminal contributions to economic theory It is the work of more than thirty of the most senior scholars of economics working today

Environmental Issues in the New World Trading System Peter Uimonen, John Whalley, 2016-07-27 This book examines the recent controversy between international trade and environmental policies It analyses the use of environmentally motivated trade policies national environmental policies and their relationships with the rules governing trade critically examining proposals rule reform A theoretical framework is provided for a consideration of the efficiency of environmental trade policies and an evaluation made of empirical links between environmental policy differences and trade flows Concerns of developing countries over environmentally motivated market access restrictions are highlighted in considering international trade rules and the agreements reached at UNCED

The Handbook of Historical Economics Alberto Bisin, Giovanni Federico, 2021-04-21 The Handbook of Historical Economics guides students and researchers through a quantitative economic history that uses fully up to date econometric methods The book's coverage of statistics applied to the social sciences makes it invaluable to a broad readership As new sources and applications of data in every economic field are enabling economists to ask and answer new fundamental questions this book presents an up to date reference on the topics at hand Provides an historical outline of the two cliometric revolutions highlighting the similarities and the differences between the two Surveys the issues and principal results of the second cliometric revolution Explores innovations in formulating hypotheses and statistical testing relating them to wider trends in data driven empirical economics

Agriculture and Economic Growth Yair Mundlak, 2000 Agriculture as a sector Factor growth and allocation Technology Static and dynamic behavior

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