

Roger E. A. Farmer

Macroeconomics of Self-fulfilling Prophecies

second edition

Global fears sink stocks

Dow off 210 as investors
worry about effect of
financial woes on US

US stock

Macroeconomics Of Self Fulfilling Prophecies 2nd Edition

Christophe Kamps



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The Macroeconomics of Self-fulfilling Prophecies Roger E. A. Farmer, 1999 Farmer argues for the future of macroeconomics as a branch of applied general equilibrium theory His main theme is that macroeconomics is best viewed as the study of equilibrium environments in which the welfare theorems break down *The Macroeconomics of Self-fulfilling Prophecies* Kenneth J. Matheny, Roger E. A. Farmer, 1995

Big Ideas in Macroeconomics Kartik B. Athreya, 2013-12-27 An accessible description of modern macroeconomics and a defense of its policy relevance Macroeconomists have been caricatured either as credulous savants in love with the beauty of their mathematical models or as free market fundamentalists who admit no doubt as to the market's wisdom In this book Kartik Athreya draws a truer picture offering a nontechnical description of prominent ideas and models in macroeconomics and arguing for their value as interpretive tools as well as their policy relevance Athreya deliberately leaves out the technical machinery providing an essential guide to the sometimes abstract ideas that drive macroeconomists' research and practical policy advice Athreya describes the main approach to macroeconomic model construction the foundational Walrasian general equilibrium framework and its modern version the Arrow Debreu McKenzie ADM model In the heart of the book Athreya shows how the Walrasian approach shapes and unifies much of modern macroeconomics He details models central to ongoing macroeconomic analyses the neoclassical and stochastic growth models the standard incomplete markets model the overlapping generations model and the standard search model Athreya's accessible primer traces the links between the views and policy advice of modern macroeconomists and their shared theoretical approach *Macroeconomic Theory* Jean-Pascal Benassy, 2011-05-12 This graduate textbook is a primer in macroeconomics It starts with essential undergraduate macroeconomics and develops in a simple and rigorous manner the central topics of modern macroeconomic theory including rational expectations growth business cycles money unemployment government policy and the macroeconomics of nonclearing markets The emphasis throughout the book is on both foundations and presenting the simplest model for each topic that will deliver the relevant answers The first two chapters recall the main workhorses of undergraduate macroeconomics the Solow Swan growth model the Keynesian IS-LM model and the Phillips curve The next chapters present four fundamental building blocks of modern macroeconomics rational expectations intertemporal dynamic models nonclearing markets and imperfect competition and uncertainty Later the book deals with growth notably the Ramsey model overlapping generations and endogenous growth Chapter 10 moves to the famous real business cycles RBC which integrate in a unified framework growth and fluctuations The final chapters look at the issue of stabilization how best to guard the economy from shocks and the connections between politics and the macroeconomy To make the book self-contained a mathematical appendix gives a number of simple technical results that are sufficient to follow the formal developments of the book

Macroeconomic Theory and Stabilization Policy Willem H. Buiter, 1989 Brings together Buiter's major papers on macroeconomic theory and policy *Financial Economics, Risk And*

Information (2nd Edition) Marcelo Bianconi, 2011-11-29 Financial Economics Risk and Information presents the fundamentals of finance in static and dynamic frameworks with focus on risk and information The objective of this book is to introduce undergraduate and first year graduate students to the methods and solutions of the main problems in finance theory relating to the economics of uncertainty and information The main goal of the second edition is to make the materials more accessible to a wider audience of students and finance professionals The focus is on developing a core body of theory that will provide the student with a solid intellectual foundation for more advanced topics and methods The new edition has streamlined chapters and topics with new sections on portfolio choice under alternative information structures The starting point is the traditional mean variance approach followed by portfolio choice from first principles The topics are extended to alternative market structures alternative contractual arrangements and agency dynamic stochastic general equilibrium in discrete and continuous time attitudes towards risk and towards inter temporal substitution in discrete and continuous time and option pricing In general the book presents a balanced introduction to the use of stochastic methods in discrete and continuous time in the field of financial economics

A Requiem for the Fiscal Theory of the Price Level Mr. Roger Farmer, Pawel Zabczyk, 2019-10-11 The Fiscal Theory of the Price Level FTPL is the claim that in a popular class of theoretical models the price level is sometimes determined by fiscal policy rather than monetary policy The models where this claim has been established assume that all decisions are made by an infinitely lived representative agent We present an alternative arguably more realistic model populated by sixty two generations of people We calibrate our model to an income profile from U S data and we show that the FTPL breaks down In our model the price level and the real interest rate are indeterminate even when monetary and fiscal policy are both active Our findings challenge established views about what constitutes a good combination of fiscal and monetary policies

Economic Dynamics, second edition John Stachurski, 2022-08-16 The second edition of a rigorous and example driven introduction to topics in economic dynamics that emphasizes techniques for modeling dynamic systems This text provides an introduction to the modern theory of economic dynamics with emphasis on mathematical and computational techniques for modeling dynamic systems Written to be both rigorous and engaging the book shows how sound understanding of the underlying theory leads to effective algorithms for solving real world problems The material makes extensive use of programming examples to illustrate ideas bringing to life the abstract concepts in the text Key topics include algorithms and scientific computing simulation Markov models and dynamic programming Part I introduces fundamentals and part II covers more advanced material This second edition has been thoroughly updated drawing on recent research in the field New for the second edition Programming language agnostic presentation using pseudocode New chapter 1 covering conceptual issues concerning Markov chains such as ergodicity and stability New focus in chapter 2 on algorithms and techniques for program design and high performance computing New focus on household problems rather than optimal growth in material on dynamic programming Solutions to many exercises code and other

resources available on a supplementary website **A History of Macroeconomics from Keynes to Lucas and Beyond**
Michel De Vroey, 2016-01-07 This book retraces the history of macroeconomics from Keynes's General Theory to the present. Central to it is the contrast between a Keynesian era and a Lucasian or dynamic stochastic general equilibrium (DSGE) era, each ruled by distinct methodological standards. In the Keynesian era, the book studies the following theories: Keynesian macroeconomics, monetarism, disequilibrium macroeconomics, Patinkin, Leijonhufvud, and Clower, non-Walrasian equilibrium models, and first-generation new Keynesian models. Three stages are identified in the DSGE era: new classical macroeconomics, Lucas RBC modelling, and second-generation new Keynesian modeling. The book also examines a few selected works aimed at presenting alternatives to Lucasian macroeconomics. While not eschewing analytical content, Michel De Vroey focuses on substantive assessments, and the models studied are presented in a pedagogical and vivid yet critical way. *The Dynamic Macroeconomic Effects of Public Capital* Christophe Kamps, 2004-12-22 This book analyzes the dynamic macroeconomic effects of public capital in industrialized countries. The issue of whether public capital is productive has received a great deal of recent attention. Yet existing empirical analyses have been limited to a small set of countries. This book presents a new database that provides internationally comparable capital stock estimates for 22 OECD countries for the 1960-2001 period. Building on this database, the book estimates the dynamic effects of public capital using a variety of econometric methods. The results suggest that public capital is productive in OECD countries on average. The theoretical analysis based on a dynamic general equilibrium model shows that the effects of public capital depend crucially on the way the government chooses to finance additional spending.

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