

MORKMON

A Quarterly Model of  
the Netherlands Economy  
for Macro-economic  
Policy Analysis

Monetary Monographs No.2



# Morkmon A Quarterly Model Of The Netherlands Economy For Macroeconomic Policy Analysis

**Margrit Beran Krewson**



## **Morkmon A Quarterly Model Of The Netherlands Economy For Macroeconomic Policy Analysis:**

**MORKMON A Quarterly Model of the Netherlands Economy for Macro-economic Policy Analysis** ,1985-06-30

Oatil the early 1970s monetary econometrics was virtually unexplored territory in the Netherlands The Bank s econometric research which I have had the privilege to direct since 1971 sought to map this territory gradually and thus to obtain the elements for building a monetary model for the Netherlands As regards the research strategy I opted for the performance of studies on specific aspects The quarterly model MORKMON presented in this monograph may be regarded as the conclusion of this research programme When building the model and writing this monograph I made heavy and unremitting demands on the staff of the Econometric Research and Special Studies Department owe a debt of gratitude to them all The contributions made by four of them EA G den Butter A P Huijser P Kramer and we Boeschoten deserve special mention Summer of 1984 M M G Fase 8 Contents Foreword of the President 5 Preface 7 1 Introductory remarks 11 1 1 Prolegomena 11 1 2 Organization 12 2 The relationships in the monetary sector 14 2 1 Balance sheets 14 2 1 1 Private sector 14 2 1 2 Money creating institutions 16 2 1 3 Central bank 17 2 1 4 Government 17 2 1 5 Rest of the world 18 2 2 Balance sheet constraints 19 2 3 The monetary model in outline 22 2 4 The behavioural equations for the monetary sector 25 2 4

*Macroeconometric Models* Władysław Welfe,2013-02-15 This book gives a comprehensive description of macroeconometric modeling and its development over time The first part depicts the history of macroeconometric model building starting with Jan Tinbergen s and Lawrence R Klein s contributions It is unique in summarizing the development and specific structure of macroeconometric models built in North America Europe and various other parts of the world The work thus offers an extensive source for researchers in the field The second part of the book covers the systematic characteristics of macroeconometric models It includes the household and enterprise sectors disequilibria financial flows and money market sectors Empirical Models and Policy Making Mary Morgan, Frank den Butter,2003-09-02 This collection written by highly placed practitioners and academic economists provides a picture of how economic modellers and policy makers interact The book provides international case studies of particular interactions between models and policy making and argues that the flow of information is two way

**Challenges for Macroeconomic Modelling** W. Driehuis, M.M.G. Fase, H. den Hartog,2014-06-28 This book collects the revised and edited proceedings of the conference held in honour of the 50th anniversary of Professor Tinbergen s first macroeconomic policy model Written by experts both in the field of model building and policy analysis the contributions provide an invaluable overview of the state of the art and the use of macroeconomic models in our time **Economic Sciences in the Netherlands** ,1989 *Market Behaviour and Macroeconomic Modelling* Simon Kuipers, Steven Brakman, Hans Van Ees,1998-11-12 *Market Behaviour and Macroeconomic Modelling* discusses several state of the art developments in the modelling approach to market behaviour in macroeconomic modelling Leading experts in this field deal with the implications of market imperfections in commodity markets capital markets and labour

markets for macroeconomic modelling and stabilization policy They demonstrate that incorporating market imperfections leads to very different policy recommendations than those derived from the standard perfect competition model

Monetary Conditions for Economic Recovery C. van Ewijk, J.J. Klant, 2012-12-06 An international symposium on Monetary Conditions for Economic Recovery was organised in Amsterdam from 14-16 November 1984 by the Department of Macroeconomics Faculty of Economics of the University of Amsterdam to honour its distinguished member Professor G.A. Kessler who had recently retired from his Chair of Monetary Economics Experts on monetary theory and monetary policy from various parts of the world took part in the discussions on both the theoretical and practical aspects of the theme The papers have been collected in this volume Our debts in organizing the symposium and preparing this volume for publication are many The symposium was financed through the support of a number of sponsors whose names have been listed on the next page The Netherlands Bank accommodated the conference sessions The organizing Committee owes much to the successful efforts of its members Jean Morreau Casper van Ewijk and Annette Deckers We are grateful to the President of the Netherlands Bank for his introductory speech on the work of Professor Kessler which is included in this volume Wouter Zant assisted in editing the volume for publication *OECD Economic Surveys: Netherlands 2000* OECD, 2000-03-09 This 2000 edition of OECD's periodic review of the Dutch economy examines recent economic developments policies and prospects and includes special features on progress in structural reform and on the health care system **Quarterly Bulletin**

Nederlandsche Bank (Amsterdam, Netherlands), 1994 **A History of Macroeconometric Model-building** Ronald G. Bodkin, Lawrence Robert Klein, Kanta Marwah, 1991 This major book presents for the first time an authoritative history of developments in macroeconometric modelling since the 1930s It focuses in particular on the construction of mathematical statistical models of entire economies estimated from national accounts and other macroeconomic data International and comparative in scope the book contains chapters prepared by specialists from the different countries concerned This landmark book is indispensable to an understanding of the history and development of large scale econometric models of modern economies *Econometric Business Cycle Research* Jan Jacobs, 2012-12-06 Econometric Business Cycle Research deals with econometric business cycle research EBCR a term introduced by the Nobel laureate Jan Tinbergen for his econometric method of testing economic business cycle theories EBCR combines economic theory and measurement in the study of business cycles i.e. ups and downs in overall economic activity We assess four methods of EBCR business cycle indicators simultaneous equations models vector autoregressive systems and real business indicators After a sketch of the history of the methods we investigate whether the methods meet the goals of EBCR the three traditional ones description forecasting and policy evaluation and the one Tinbergen introduced the implementation testing of business cycles The first three EBCR methods are illustrated for the Netherlands a typical example of a small open economy The main conclusion of the book is that simultaneous equation models are the best vehicle for EBCR if all its goals are to be attained simultaneously

This conclusion is based on a fairly detailed assessment of the methods and is not over turned in the empirical illustrations. The main conclusion does not imply the end of other EBCR methods. Not all goals have to be met with a single vehicle; other methods might serve the purpose equally well or even better. For example, if one is interested in business cycle forecasts, one might prefer a business cycle indicator or vector autoregressive system. A second conclusion is that many ideas/concepts that play an important role in current discussions about econometric methodology in general and EBCR in particular were put forward in the 1930s and 1940s. A third conclusion is that it is difficult, if not impossible, to compare the outcomes of RBC models to outcomes of the other three methods because RBC modellers are not interested in modelling business cycles on an observation per observation basis. A more general conclusion in this respect is that methods should adopt the same concept of business cycles to make them comparable.

*Economic & Financial Computing*, 2007      Werkdocument, 1985      A Course in Macroeconomic Modelling and Forecasting John D. Whitley, 1994. This textbook is a thorough introduction to the theory and practice of macroeconomic modelling. It provides a rigorous exposition of the theory of modelling and examines the main UK and European macroeconomic models. Policy relevant conclusions are drawn from the models including new areas such as wealth effects and rational expectations. The text compares UK macroeconomic models with key US and European models with an emphasis on policy analysis and the ERM.

*The Art of Full Employment* Chris de Neubourg, 1991. Full employment policy recommendations are highlighted in this book based on insights which have been generated in economics for the last 15 years by means of theoretical as well as empirical research. The book consists of two parts: the first part emphasises employment problems in The Netherlands and Belgium, two small open economies which performed badly in the realisation of full employment when compared with other small open economies. The second part of the book adds a broad international dimension to the success or absence of the success of the policy in other open economies.

**The Netherlands and Northern Belgium, a Selective Bibliography of Reference Works** Margrit Beran Krewson, 1988      *On Money and Credit in Europe* M. M. G. Fase, 1998. This work offers a critique of how money and the concept of credit intersect in today's Europe.

*Industrialized Countries' Policies Affecting Foreign Direct Investment in Developing Countries: Country studies* Heinz B. Bachmann, 1991. This report tries to assess what industrialized countries could do to stimulate the flow of foreign direct investment to developing countries. Case studies of six industrialized countries: USA, United Kingdom, Japan, Germany, the Netherlands, and Sweden with analysis and recommendations.

*Seasonal Adjustment as a Practical Problem* F. A. G. den Butter, M. M. G. Fase, 1991. Presented in this book is the theory and the practice of seasonal adjustment of economic series from the viewpoint of economic policy design. The book offers the economist and practical statistician the opportunity to acquire new and important analytical insights as well as practical tools. Moreover, it discusses the historical development of the practice of seasonal adjustment as applied for policy analysis with Persons in the early twenties via Zaycoff and Mendershausen in the thirties through present day modelling with the aid of Kalman filters. Each method treated is

empirically illustrated while a comparative analysis is made to assess the appropriateness of the various methods

**Econometric Models of the Euro-area Central Banks** Gabriel Fagan, Julian Morgan, 2005 Provides a description of the macroeconomic models used by the European Central Bank and the euro area national central banks This volume takes stock of the macroeconometric modelling infrastructure of the Eurosystem It highlights the structures and features of the models used with their purposes and is for those interested in central banking

## **Morkmon A Quarterly Model Of The Netherlands Economy For Macroeconomic Policy Analysis** Book Review: Unveiling the Magic of Language

In a digital era where connections and knowledge reign supreme, the enchanting power of language has become more apparent than ever. Its ability to stir emotions, provoke thought, and instigate transformation is actually remarkable. This extraordinary book, aptly titled "**Morkmon A Quarterly Model Of The Netherlands Economy For Macroeconomic Policy Analysis**," written by a highly acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound effect on our existence. Throughout this critique, we will delve to the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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