

Harvard Fundamentals of Pure and Applied Economics

REDUCED FORMS OF RATIONAL EXPECTATIONS MODELS

Laurence Broze, Christian Gourieroux
and Ariane Szafarz



Reduced Forms Of Rational Expectations Models

Harwood Fundamentals Of Applied Economics

L. Broze, C. Gourieroux, A. Szafarz



Reduced Forms Of Rational Expectations Models Harwood Fundamentals Of Applied Economics:

Reduced Forms of Rational Expectations Models Laurence Broze, Christian Gourieroux, Ariane Szafarz, 1990 Reduced Forms of Rational Expectations Models L. Broze, C. Gourieroux, A. Szafarz, 2013-06-17 A comprehensive exposition of rational expectations models is provided here working up from simple univariate models to more sophisticated multivariate and non linear models *Time Series and Dynamic Models* Christian Gourieroux, Alain Monfort, 1997 In this book Christian Gourieroux and Alain Monfort provide an up to date and comprehensive analysis of modern time series econometrics They have succeeded in synthesising in an organised and integrated way a broad and diverse literature While the book does not assume a deep knowledge of economics one of its most attractive features is the close attention it pays to economic models and phenomena throughout The coverage represents a major reference tool for graduate students researchers and applied economists The book is divided into four sections Section one gives a detailed treatment of classical seasonal adjustment or smoothing methods Section two provides a thorough coverage of various mathematical tools Section three is the heart of the book and is devoted to a range of important topics including causality exogeneity shocks multipliers cointegration and fractionally integrated models The final section describes the main contribution of filtering and smoothing theory to time series econometric problems Time Series and Panel Data Econometrics M. Hashem Pesaran, 2015 The book describes and illustrates many advances that have taken place in a number of areas in theoretical and applied econometrics over the past four decades *The ^AOxford Handbook of Computational Economics and Finance* Shu-Heng Chen, Mak Kaboudan, Ye-Rong Du, 2018-01-12 This is an insightful survey of approaches to computational analysis of economics and finance Price Expectations in Goods and Financial Markets François Gardes, Georges Prat, 2000 Analysing how price expectations are formed is essential since the dynamics of market prices are mainly driven by the agent s belief concerning the future values of prices and by the uncertainty characterising these values This is a difficult task as prices are highly volatile in most markets and expectational behaviour is heterogeneous and unstable This volume discusses the concept of rationality of expectations from both a theoretical and an empirical point of view and on individual and collective levels Concerning the first aspect the book focuses on how agents collect and process information and how market opinion is formed Concerning the second aspect the book presents studies based on individual price expectations and on the consensus revealed by survey data To appreciate the degree of generality of expectational behaviour the contributors analyse price expectations in a variety of markets periods and countries Great attention is paid to financial markets which have represented the main field of analysis of expectations over the last ten years Four main lessons stem from the works presented in this book First if the REH in the muthian sense seems now invalidated this result does not mean that there is not rationality in price expectations on the one hand expectations may be economically rational in the sense of the advantage cost analysis and on the other hand the exchange of information between agents through the market may involve some mimetic rationalities Second it appears

important to take into account the individual nature of expectations both at the theoretical and empirical levels generally the heterogeneity is not neutral in reaching an economic equilibrium or in estimating expectational processes Third expectational behaviour change over time both the processes and the parameters which intervene in these processes are time varying especially according to the volatility of the variables Fourth a combination of these three basic processes appears to be successful in explaining the dynamics of expectations although the expectational process is rather extrapolative destabilising when the horizon is short and rather regressive and adaptive stabilising when the horizon is long

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