

Principles of Macroeconometric Modeling

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Principles Of Macroeconometric Modeling

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Principles of Macroeconometric Modeling L.R. Klein, A. Welfe, Władysław Welfe, 1999-09-21 This text describes the principles of constructing dynamic macroeconometric models and their use in economic analyses and forecasting The description of the econometric methodology has been limited to specific applications of time series analysis

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

The Econometrics of Macroeconomic Modelling Gunnar Bårdsen, Øyvind Eitrheim, Eilev Jansen, Ragnar Nymoen, 2005-04-14 Macroeconometric models in many ways the flagships of the economist's profession in the 1960s came under increasing attack from both theoretical economist and practitioners in the late 1970s Critics referred to their lack of microeconomic theoretical foundations ad hoc models of expectations lack of identification neglect of dynamics and non stationarity and poor forecasting properties By the start of the 1990s the status of macroeconometric models had declined markedly and had fallen completely out of and with academic economics Nevertheless unlike the dinosaurs to which they often have been likened macroeconometric models have never completely disappeared from the scene This book describes how and why the discipline of macroeconometric modelling continues to play a role for economic policymaking by adapting to changing demands in response for instance to new policy regimes like inflation targeting Model builders have adopted new insights from economic theory and taken advantage of the methodological and conceptual advances within time series econometrics over the last twenty years The modelling of wages and prices takes a central part in the book as the authors interpret and evaluate the last forty years of international research experience in the light of the Norwegian main course model of inflation in a small open economy The preferred model is a dynamic model of incomplete competition which is evaluated against alternatives as diverse as the Phillips curve Nickell Layard wage curves the New Keynesian Phillips curve and monetary inflation models on data from the Euro area the UK and Norway The wage price core model is built into a small econometric model for Norway to analyse the transmission mechanism and to evaluate monetary policy rules The final chapter explores the main sources of forecast failure likely to occur in a practical modelling situation using the large scale model RIMINI and the inflation models of earlier chapters as case studies

An Approach to Macroeconomic Model Building Based on Social Accounting Principles Arne Drud, 1985

Monetary Policy and the German Unemployment Problem in Macroeconomic Models Jan Gottschalk, 2007-04-29 Having the high unemployment in

Germany in mind this book discusses how macroeconomic theory has evolved over the past forty years It shows that in recent years a convergence has taken place with modern models embodying a Keynesian transmission mechanism monetarist policy implication and modeling techniques inspired by new classical economics and real business cycle theory It also probes in which direction models may be extended from here Empirically the book uses different econometric techniques to investigate the relevance and implications of different macroeconomic theories for German data A key question this book investigates is the role of demand and supply side conditions for the increase in the German unemployment rate On a policy level the book relates the implications of the different theories to the ongoing debate on the appropriate roles of demand and supply side policies for curing the German unemployment problem

Macroeconometric Models and European Monetary Union

Ullrich Heilemann, Stephen G. Hall, Peter Pauly, 2004-02-02 This volume contains the contributions of a conference dealing with the consequences of the European Monetary Union for the macroeconometric modelling of the Euro area which took place in Essen in 2000 At the end of the conference the participants were convinced that the discussions including a great variety of theoretical methodical and factual aspects from the producers as well as the consumers perspective will not fail to have a certain impact on the future development of macroeconometric modelling in the Euro area Once more it became clear however that an ideal way to a solution of the problems is still not in sight The future development will be characterized by a plurality of approaches and models Thus trends continue which have had a more or less strong durable or temporary influence on the model landscape since the emergence of the monetarist revolution the rational expectations or the real business cycle models We are still at the beginning of the theoretical and empirical exploration of the macroeconomic development of the Euro area it is not always clearly perceptible what is transitory and what is permanent and this openness should facilitate the reception of the experiences and results which have been presented The idea for this event was developed in the course of the Project LINK One of the highlights of the conference was the participation of the nobel prize winner Professor Dr Lawrence Klein pioneer and Nestor of macroeconometric modelling who as his contribution shows is following up the creation of the European Monetary Union with critical interest

Macroeconomic Theory Volker

Böhm, 2017-10-30 This textbook offers a unique approach to macroeconomic theory built on microeconomic foundations of monetary macroeconomics within a unified framework of an intertemporal general equilibrium model extended to a sequential and dynamic analysis It investigates the implications of expectations and of stationary fiscal policies on allocations on the quantity of money and on the dynamic evolution of the economy with and without noise The text contrasts and compares the two main competing approaches in macroeconomics within the same intertemporal model of a closed monetary economy the one postulating full price flexibility to guarantee equilibrium in all markets at all times under perfect foresight or rational expectations versus the so called disequilibrium approach where trading occurs at non market clearing prices and wages when these adjust sluggishly from period to period in response to market disequilibrium signals

Intertemporal

Macroeconomic Models, Money and Regional Choice G. Chirichiello, 2000-05-23 Intertemporal macroeconomics links microeconomics and growth theory methods The effects of policies are examined as the dynamic interaction between decisions of agents and policy interventions The book explores the two basic approaches of models of infinitely lived agents Cass Ramsey Koopmans approach and models of overlapping generations Allais Fisher Samuelson approach Controversial questions concerning monetary models and monetary policies are also considered in a systematic way The book also introduces both real models and monetary models of endogenous growth

Principles of Complexity Economics Michael Roos, 2024-08-05 This textbook serves as an introduction to the rising field of complexity economics In thirteen chapters it provides a comprehensive and systematic overview of the concepts and methods of complexity economics and their applications to economic issues The book explains that the complexity approach is not just another method but a worldview that is different from the one of academics with neoclassical training By contrasting complexity economics with neoclassical economics the readers are induced to reflect on their own unconscious beliefs about the economic world and develop their own approach to dealing with the pervasive complexities and uncertainties of reality The first five chapters serve as an introduction and overview Chapters 6-12 present the core concepts of the book Each of the seven chapters introduces a key concept of complexity and provides applications to economics topics The final chapter discusses the implications of complexity thinking for economic policy and for the future development of economics This textbook addresses advanced undergraduate students and graduate students of economics interested in a better understanding of the concepts and the way of thinking in complexity economics as well as in acquiring a sound technical foundation to understand most of the research literature

Monetary Policy Over Fifty Years Heinz Herrmann, 2009-06-02 The contributions to this prestigious volume describe important developments in monetary economics and monetary policy during the past half century and to draw lessons from this for the future with chapters from Charles Goodhart and Olivier Blanchard

Macrofinancial Stress Testing - Principles and Practices International Monetary Fund. Monetary and Capital Markets Department, 2012-08-22 The recent financial crisis drew unprecedented attention to the stress testing of financial institutions On one hand stress tests were criticized for having missed many of the vulnerabilities that led to the crisis On the other after the onset of the crisis they were given a new role as crisis management tools to guide bank recapitalization and help restore confidence This spurred an intense debate on the models underlying assumptions and uses of stress tests Current stress testing practices however are not based on a systematic and comprehensive set of principles but have emerged from trial and error and often reflect constraints in human technical and data capabilities

The Rational Expectations Revolution Preston J. Miller, 1994 These 21 readings describe the origins and growth of the macroeconomic analysis known as rational expectations The readings trace the development of this approach from the late 1970s to the 1990s

Macroeconometric Modeling of Japan Shinichi Ichimura, Lawrence Robert Klein, 2010 This book offers the representative macro econometric models and

their applications for the Japanese economy in different development stages throughout postwar years up to the present It presents a summary of three types of macro econometric models and analyses Social accounting analyses of national income and related indices following the tradition of C Clark S Kuznets R Stone and World Bank Development Reports Inter industrial and inter regional analyses of the Japanese economy a la W Leontief and the CGE computable general equilibrium type of applications to Comprehensive Development Plans Macro econometric model building for the Japanese economy and its applications with a survey of various models in Japan including the historic Osaka University ISER Institute of Social and Economic Research model and present day Government models As many Asian economies are going through the stages of development that Japan has experienced for the past few decades to them and other developing countries this book will be extremely relevant as a reference for years to come **Food Security, Diversification and Resource Management:**

Refocusing the Role of Agriculture? G.H. Peters, Joachim von Braun, 2018-12-18 Published in 1999 the book is the proceedings volume of the 23rd International Conference of Agricultural Economists held in Sacramento California in August 1997 It continues the series of triennial IAAE conferences **Linked National Models: A Tool For International Food Policy**

Analysis Günther Fischer, Klaus Frohberg, Michiel A. Keyzer, Kirit S. Parikh, 1988-08-31 **Inside a Modern Macroeconometric Model** Alan A. Powell, Christopher W. Murphy, 2012-12-06 As Ken Wallis 1993 has pointed out all macroeconomic forecasters and policy analysts use economic models That is they have a way of going from assumptions about macroeconomic policy and the international environment to a prediction of the likely future state of the economy Some people do this in their heads Increasingly though forecasting and policy analysis is based on a formal explicit model represented by a set of mathematical equations and solved by computer This provides a framework for handling in a consistent and systematic manner the ever increasing amounts of relevant information Macroeconometric modelling though is an inexact science A manageable model must focus only on the major driving forces in a complex economy made up of millions of households and firms International economic agencies such as the IMF and OECD and most treasuries and central banks in western countries use macroeconometric models in their forecasting and policy analysis Models are also used for teaching and research in universities as well as for commercial forecasting in the private sector **Intelligent Decision**

Technologies 2017 Ireneusz Czarnowski, Robert J. Howlett, Lakhmi C. Jain, 2017-05-25 The volume presents a collection of peer reviewed articles from the 9th KES International Conference on Intelligent Decision Technologies KES IDT 17 held in Vilamoura Algarve Portugal on 21-23 June 2017 The conference addressed critical areas of computer science as well as promoting knowledge transfer and the generation of new ideas in the field of intelligent decision making project management and data analysis The range of topics addressed includes methods of classification prediction data analysis decision support modeling social media and many more in such diverse areas as finance linguistics management and transportation

Institutional Economics Charles J. Whalen, 2021-10-27 Institutional economics is a sociocultural discipline and policy

science which draws on the idea that economies are best understood through an appreciation of history real world institutions and socioeconomic interrelations This book brings together leading institutionalists to examine the tradition s most essential perspectives and methods The contributors to the book draw on a broad range of institutional thought from the classic work of Thorstein Veblen John R Commons and Karl Polanyi to the newer viewpoints of post Keynesian institutionalism feminist institutionalism and environmental institutionalism Methods range from frameworks used to analyze public policy and institutional change to modes of analysis including myth busting historically grounded narratives and computer based simulations Each chapter surveys the origins development key features applications and frontiers of a particular viewpoint framework or mode of analysis Due consideration is given to both strengths and weaknesses and woven into the chapters is attention to core institutionalist concepts including technology institutions culture and complexity The book provides economists with promising starting points for new research students with contributions refreshingly in touch with the real world and policymakers and social scientists with compelling reasons for engaging further with the institutionalist tradition

Dynamic Macroeconomic Models in Emerging Market Economies Daniel Lukui Jia, 2020-08-26 This book summarizes the evolution of modern macroeconomics New Consensus Macroeconomics NCM and proposes a new approach to theoretical and empirical analysis which is based on a recently developed dynamic stochastic general equilibrium DSGE model Dynamic macroeconomic analysis in emerging market economies is challenging and of growing importance in the global economy where emerging markets are becoming more and more influential Clearly a deeper understanding of the inner workings of emerging economies particularly with respect to their socioeconomic structure and the urbanization process is needed The book s extends the NCM DSGE model to better account for significant economic and social features in emerging market economies In particular household heterogeneities and social stratification are explicitly incorporated into the framework proposed here substantially enhancing the comprehensiveness of the model economy and allowing it to better account for underlying social structure in emerging economies Furthermore financial and housing markets have not been considered sufficiently in either the advanced or emerging economy literature an oversight this book remedies As such it makes an original and valuable contribution to the field and a direction for future research

The Principles of Islamic Political Economy Masudul Alam Choudhury, 2016-07-27 This book examines the methodological development of the principles of Islamic political economy in its theoretical and applied aspects This is carried out in a general equilibrium framework using the theory of social choice Thus a comparative study is also undertaken here in these areas while developing the theory of Islamic political economy In these respects this book appears to be the first one of its kind

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