

Testing Macroeconometric Models

Ray C. Fair



Harvard University Press

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S Ashworth



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Specification, Estimation, and Analysis of Macroeconometric Models Ray C. Fair, 1984 This book gives a practical applications oriented account of the latest techniques for estimating and analyzing large nonlinear macroeconomic models Ray Fair demonstrates the application of these techniques in a detailed presentation of several actual models including his United States model his multicountry model Sargent s classical macroeconomic model autoregressive and vector autoregressive models and a small twelve equation linear structural model He devotes a good deal of attention to the difficult and often neglected problem of moving from theoretical to econometric models In addition he provides an extensive discussion of optimal control techniques and methods for estimating and analyzing rational expectations models A computer program that handles all the techniques in the book is available from the author making it possible to use the techniques with little additional programming The book presents the logic of this program A smaller program for personal microcomputers for analysis of Fair s United States model is available from Urban Systems Research Engineering Inc Anyone wanting to learn how to use large macroeconomic models including researchers graduate students economic forecasters and people in business and government both in the United States and abroad will find this an essential guidebook

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

Time Series Analysis and Macroeconometric Modelling Kenneth Frank Wallis,1995-01-01 An excellent reference volume of this author s work bringing together articles published over a 25 year span on the statistical analysis of economic time series large scale macroeconomic modelling and the interface between them Aslib Book Guide This major volume of essays by Kenneth F Wallis features 28 articles published over a quarter of a century on the statistical analysis of economic time series large scale macroeconometric modelling and the interface between them The first part deals with time series econometrics and includes significant early contributions to the development of the LSE tradition in time series econometrics which is the dominant British tradition and has considerable influence worldwide Later sections discuss theoretical and practical issues in modelling seasonality and forecasting with applications in both large scale and small scale models The final section summarizes the research programme of the ESRC Macroeconomic Modelling Bureau a unique comparison project among economy wide macroeconometric models

Global and National Macroeconometric Modelling Anthony Garratt,Kevin Lee,M. Hashem Pesaran,2012-03-15 Providing a description of the state of modelling in global and national economies this title introduces an approach to modelling that can readily be adopted for use in understanding how economies work and in generating forecasts for decision makers and policy makers alike

Macroeconometric Models for Portfolio Management Jeremy Kwok,2021-09-07 Macroeconometric Models for Portfolio Management begins by outlining a

portfolio management framework into which macroeconometric models and backtesting investment strategies are integrated. It is followed by a discussion on the theoretical backgrounds of both small and global large macroeconometric models including data selection estimation and applications. Other practical concerns essential to managing a portfolio with decisions driven by macro models are also covered: model validation, forecast combination and evaluation. The author then focuses on applying these models and their results on managing the portfolio including making trading rules and asset allocation across different assets and risk management. The book finishes by showing portfolio examples where different investment strategies are used and illustrate how the framework can be applied from the beginning of collecting data, model estimation and generating forecasts to how to manage portfolios accordingly. This book aims to bridge the gap between academia and practising professionals. Readers will attain a rigorous understanding of the theory and how to apply these models to their portfolios. Therefore *Macroeconometric Models for Portfolio Management* will be of interest to academics and scholars working in macroeconomics and finance to industry professionals working in financial economics and asset management to asset managers and investors who prefer systematic investing over discretionary investing and to investors who have a strong interest in macroeconomic influences on their portfolio.

Analyses in Macroeconomic Modelling Andrew J. Hughes Hallett, Peter McAdam, 2012-12-06. Macroeconomic Modelling has undergone radical changes in the last few years. There has been considerable innovation in developing robust solution techniques for the new breed of increasingly complex models. Similarly there has been a growing consensus on their long run and dynamic properties as well as much development on existing themes such as modelling expectations and policy rules. This edited volume focuses on those areas which have undergone the most significant and imaginative developments and brings together the very best of modelling practice. We include specific sections on I Solving Large Macroeconomic Models II Rational Expectations and Learning Approaches III Macro Dynamics and IV Long Run and Closures. All of the contributions offer new research whilst putting their developments firmly in context and as such will influence much future research in the area. It will be an invaluable text for those in policy institutions as well as academics and advanced students in the fields of economics, mathematics, business and government. Our contributors include those working in central banks, the IMF, European Commission and established academics.

Dynamic Econometrics For Empirical Macroeconomic Modelling Ragnar Nymoen, 2019-07-09. For Masters and PhD students in Economics. In this textbook the duality between the equilibrium concept used in dynamic economic theory and the stationarity of economic variables is explained and used in the presentation of single equations models and system of equations such as VARs, recursive models and simultaneous equations models. The book also contains chapters on exogeneity in the context of estimation, policy analysis and forecasting, automatic computer based variable selection and how it can aid in the specification of an empirical macroeconomic model and finally on a common framework for model based economic forecasting. Supplementary materials and notes are available on the publisher's website. Macroeconomic Modelling S.G.

Hall, S.G.B. Henry, 2014-06-28 This book arose out of research carried out by the authors in the period 1983-1987 whilst at the National Institute of Economic and Social Research. A number of things combined to impart the basic thrust of the research: partly the developments in formulating and estimating rational expectations models and partly actual developments in the UK economy itself. An application of recent developments in dynamic modelling to a complete macroeconometric model of the UK is presented. Rational expectations modelling, co-integration and disequilibrium modelling are covered. The book also develops computational procedures for obtaining efficient solutions to large scale models and illustrates model solutions assuming rational expectations and stochastic simulations. Finally, sections on the analysis of models using optimal control methods illustrate applications of a large scale econometric model. This section also discusses policy applications including the derivation of time consistent policies in the presence of rational expectations, giving quantified illustrations.

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