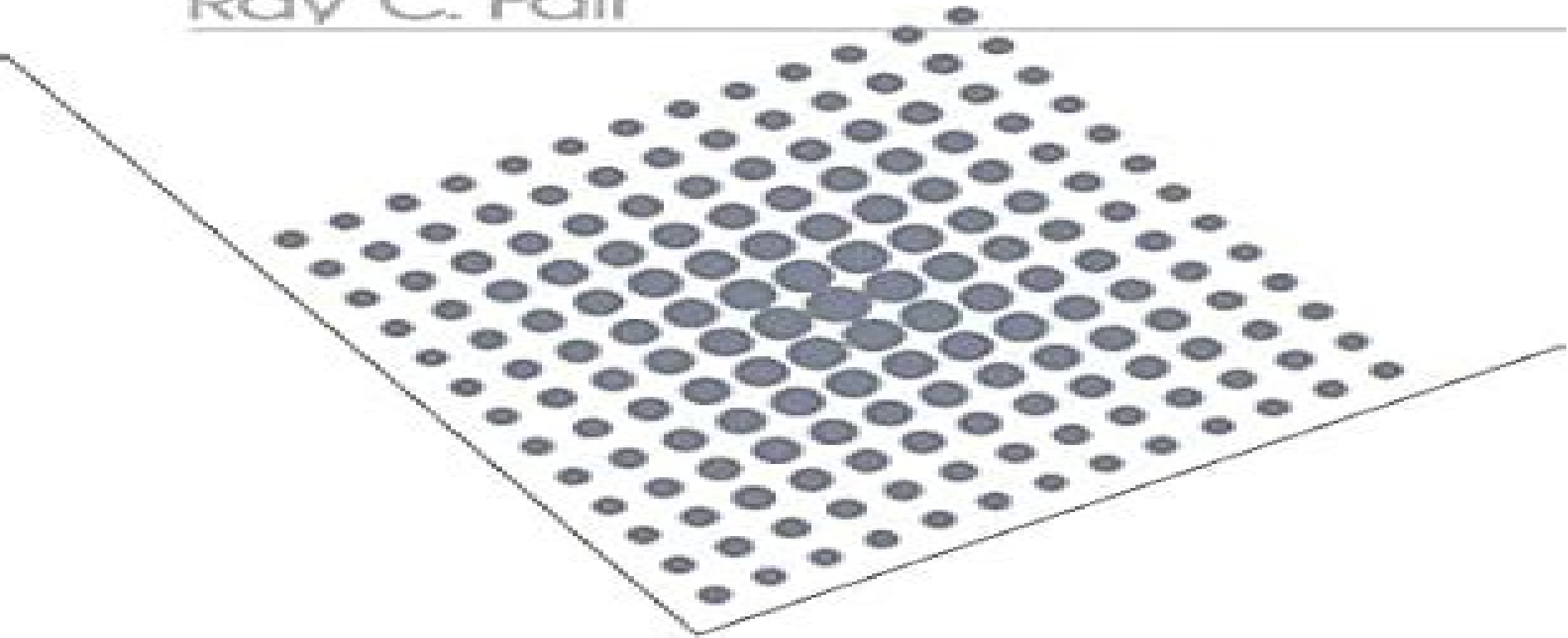


SPECIFICATION,  
ESTIMATION, AND  
ANALYSIS OF  
MACROECONOMETRIC  
MODELS

Ray C. Fair



# Specification Estimation And Analysis Of Macroeconomic Models

**N Noddings**



## **Specification Estimation And Analysis Of Macroeconomic Models:**

**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 *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

### **Rational Expectations in Macroeconomic Models** P.

Fisher, 2013-04-17 It is commonly believed that macroeconomic models are not useful for policy analysis because they do not take proper account of agents' expectations. Over the last decade, mainstream macroeconomic models in the UK and elsewhere have taken on board the Rational Expectations Revolution by explicitly incorporating expectations of the future. In principle, one can perform the same technical exercises on a forward expectations model as on a conventional model and more. Rational Expectations in Macroeconomic Models deals with the numerical methods necessary to carry out policy analysis and forecasting with these models. These methods are often passed on by word of mouth or confined to obscure journals. Rational Expectations in Macroeconomic Models brings them together with applications which are interesting in their own right. There is no comparable textbook in the literature. The specific subjects include: i) solving for model-consistent expectations; ii) the choice of terminal condition and time horizon; iii) experimental design; i.e. the effect of temporary vs. permanent anticipated vs. unanticipated shocks; deterministic vs. stochastic; dynamic vs. static; simulation; iv) the role of exchange rate; v) optimal control and inflation-output tradeoffs. The models used are those of the Liverpool Research Group in Macroeconomics, the London Business School, and the National Institute of Economic and Social Research.

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.

**Comparative Performance of U.S. Econometric Models** Lawrence R. Klein, 1991 Each year a number of different economic groups in the USA use their own econometric models to forecast what will happen to the economy in the coming year. This volume consists of chapters by distinguished economists comparing the different models now being used.

System-Theoretic Methods in Economic Modelling I S. Mitnik, 2014-06-28 The value of applying system-theoretic concepts to economic modelling problems arises from the fact that it offers a unifying framework for modelling dynamic systems. In addition to offering this powerful conceptual framework, it provides a wide range of tools useful in applied work. System-theoretic techniques enter predominantly two stages of economic modelling efforts: the stage of model construction and the stage of model application in accordance with the modelling. The objective of this and subsequent volumes on System-Theoretic Methods in Economic Modelling I is to initiate and/or intensify dialogues between researchers and practitioners within and across the disciplines involved. This first volume brings together papers exhibiting a wide range of system-theoretic techniques and applications to economic problems. The papers have been divided into two groups following roughly

but not necessarily the above classification into the construction and application stages of economic modelling The papers in the first group focus on the identification of dynamic and static systems while the papers in the second group address dynamic optimization problems

**Financial Risk Modelling and Portfolio Optimization with R** Bernhard Pfaff, 2016-08-22 A must have text for risk modelling and portfolio optimization using R This book introduces the latest techniques advocated for measuring financial market risk and portfolio optimization and provides a plethora of R code examples that enable the reader to replicate the results featured throughout the book This edition has been extensively revised to include new topics on risk surfaces and probabilistic utility optimization as well as an extended introduction to R language Financial Risk Modelling and Portfolio Optimization with R Demonstrates techniques in modelling financial risks and applying portfolio optimization techniques as well as recent advances in the field Introduces stylized facts loss function and risk measures conditional and unconditional modelling of risk extreme value theory generalized hyperbolic distribution volatility modelling and concepts for capturing dependencies Explores portfolio risk concepts and optimization with risk constraints Is accompanied by a supporting website featuring examples and case studies in R Includes updated list of R packages for enabling the reader to replicate the results in the book Graduate and postgraduate students in finance economics risk management as well as practitioners in finance and portfolio optimization will find this book beneficial It also serves well as an accompanying text in computer lab classes and is therefore suitable for self study

**Exploratory Time Series Analysis of Apprehensions and Linewatch Hours on the Southwest Border** Derekh Cornwell, 2010-11 Most researchers utilize publicly available data on border apprehensions and linewatch hours which serve as proxies for the flow of unauthorized migration and the underlying enforcement effort respectively A standard assumption of most researchers is that apprehensions are a function of linewatch hours It is conceivable however that linewatch hours may also be a function of apprehensions Although some studies recognize the possibility of a reverse relationship the implied hypothesis namely that apprehensions predict linewatch hours has not been tested This paper fills the gap by providing a formal time series analysis of the historical relationship between monthly apprehensions and linewatch hours between 1963 and 2004

**Business Cycles** Francis X. Diebold, Glenn D. Rudebusch, 1999-04-12 Table of Contents *Construction Review*, 1990-03

**Economic Politics** William R. Keech, 1995-02-24 This book raises and addresses questions about the consequences of democratic institutions for economic performance

**Dynamic Macroeconomics** Peter Flaschel, Reiner Franke, Willi Semmler, 1997 An attempt to revitalize the traditions of nonmarket clearing approaches to macroeconomics Using tools from dynamic analysis the text introduces a consistent integrated framework for disequilibrium macroeconomic dynamics and explore its relationship to the competing equilibrium dynamics

**Computable General Equilibrium Modeling** Kenneth Castellanos, Andrew Feltenstein, Gohar Sedrakyan, 2023-09-08 Many books have been written on computable general equilibrium CGE modeling However there are certain important areas for economic policy that have been largely overlooked

This intermediate advanced text presents the topic as a methodology for the analysis of macro and fiscal policies in modern economies while introducing levels of disaggregation that are beyond the scope of standard macro models The book begins by presenting the historical and intuitive background of general equilibrium analysis Moving on computer software is introduced to derive numerical solutions for economic models The authors provide examples of code bringing in data sources that have become the foundations of CGE applications The methodology presented here which differs from other CGE books includes financial assets government budget deficits and debt financing of private investment These topics are analyzed in the context of dynamic optimization generating endogenous variables such as inflation interest and growth rates The book also devotes significant attention to the applications of CGE models to developing economies This textbook comes with a range of downloadable supplements and will be a valuable resource for students taking a CGE course as part of a program in advanced microeconomics macroeconomics development economics or international trade economics **A**

**Macroeconomics Model and Stabilisation Policies for the OPEC Countries** A. Khalik Salman, 2019-06-26 First published in 1999 this book focuses on the macroeconomics issues which directly affect OPEC countries aiming to set them in the context of the overall development effort The most extant theoretical and empirical aspects in macroeconomics are integrated smoothly with institutional issues and policy questions The analysis is illustrated through examples to show how the theories relate to the real world especially to ongoing debates on developing economies as well as debates that encompass both developing and OPEC and developed countries *Econometrics* John Eatwell, Murray Milgate, Peter Newman, 1990 First published in the New Palgrave a dictionary of economics in four volumes 1987 T p verso Includes bibliographical references

**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 *Multiple Time Series Models* Patrick T. Brandt, John T. Williams, 2007 Many analyses of time series data involve multiple related variables Multiple Time Series Models presents many specification choices and special challenges This book reviews the main competing approaches to modeling multiple time series simultaneous equations ARIMA error correction models and vector autoregression The text focuses on vector autoregression VAR models as a generalization of the other approaches mentioned Specification estimation and inference using these models is discussed The authors also review arguments for and against using multi equation time series models Two complete worked examples show how VAR models can be employed An appendix discusses software that can be used for multiple time series models and software code for replicating the examples is available Key Features Offers a detailed comparison of different time series methods and approaches Includes a self contained introduction to vector autoregression modeling Situates multiple time

series modeling as a natural extension of commonly taught statistical models      *Macroeconomic Modeling* Ray C. Fair, 2025-01-21 An empirical approach to constructing macroeconomic models Macroeconomic Modeling presents an empirically based approach to the construction of macroeconomic models the Cowles Commission approach as a response to the backlash that has taken place since the late 1970s to this methodology The emphasis in the literature has been on tightly specified theoretical models which lack realism In this book Ray C Fair develops models to analyze a variety of issues and events in macroeconomics and the US economy and he explains the econometric techniques needed to estimate those models Many of the results are either contrary to results from the theoretical models or cannot be examined by the theoretical models because they omit many important features of the economy Fair covers a broad range of topics including inflation and unemployment the size of wealth effects the behavior of the Federal Reserve and its effects on the economy the effects of fiscal policy Okun's law and contractions and expansions Macroeconomic Modeling will appeal equally to graduate students and researchers as well as macroeconomic policy makers      Trade and Development in Sub-Saharan Africa J. H. Frimpong-Ansah, S. M. Ravi Kanbur, Peter Svedberg, Rockefeller Foundation, Centre for Economic Policy Research (Great Britain), Commonwealth Secretariat, 1991 Results of a research project on Trade and Development in Sub-Saharan Africa organized by the Rockefeller Foundation the Centre for Economic Policy Research and the Commonwealth Secretariat Papers focus on export performance the international trade system and the effects of various policies      En Econometric Method for Estimating the Tax Elasticity and the Impact on Revenues of Discretionary Tax Measures Jaber Ehdaie, 1990

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