



Structural Change In Macroeconomic Models

Daniel F McAuley



Structural Change In Macroeconomic Models:

Structural Change in Macroeconomic Models M.J. Vilarés,2012-12-06 This book grew out of a Doctorat D Etat thesis presented at the University of Dijon Institut Mathematique Economiques IME It aims to show that quantity rationing theory provides the means of improving macroeconometric modelling in the study of structural changes The empirical results presented in the last chapter concerning Portuguese economy and in the last Appendix concerning the French economy although preliminary suggested that the effort is rewarding and should be continued My debts are many An important part of the research work was accomplished during my visit to the Institut National de la Statistique et des Etudes Economiques INSEE Paris where I have benefited from stimulating discussions particularly with P Villa and infor matical support I have also received comments and suggestions from R Quandt J J Laffont P Kooiman and P Y Henin I am specially indebted to P Balestra for encouraging and valuable discussions particularly in the field of econometric methods My thanks go also to an anonymous referee His constructive criticism and suggestions resulted in a number of improvements to an earlier version of this book I cannot forget my friend A Costa from BP A Porto who has helped me in the preparation of this work Last but not least I would like to thank my wife for her encouragement and patience throughout these years Of course I am the only one responsible for any remaining errors

Structural Change in Macroeconomic Models Manuel José Vilarés,1986

Consumption Structure and Macroeconomics Reto Foellmi,2006-03-30 This book offers a novel perspective that allows to incorporate changing consumption and production structure into models of economic growth Starting from the empirical observation that income and consumption structure are closely related it develops a tractable theoretical framework which enables to analyze macroeconomic models consistent with these empirical facts As a result central macroeconomic phenomena are better understood the reasons behind long run growth structural change and the influence of inequality on innovations and growth

Structural Change in Macroeconomic Models Manuel José Vilarés,1986

Modelling Structural Change Olivier Basdevant,David Hargreaves,2003 **Disequilibrium Macroeconomic Models** Jean-Paul Lambert,1988-05-26 Macroeconomic Modelling for Policy Analysis Rossella Bardazzi,Leonardo Ghezzi,2013 Over the last 30 years the Inforum approach to macro modelling has been shared by economists worldwide Researchers have focussed much of their efforts to developing a linked system of international interindustry models with a consistent methodology A world wide network of research associates use the same methods and software obtaining comparable results The XXth Inforum World Conference was held in Florence in September 2012 and this book contains a selection of papers presented during that Conference All these contributions are aimed at policymakers stakeholders and applied economists Some papers are devoted to specific topics total factor productivity energy issues external linkages demographic changes and some others are oriented to macro model building and simulations

Identification and Inference for Econometric Models Donald W. K. Andrews,James H. Stock,2005-07-04 This 2005 volume contains the papers presented

in honor of the lifelong achievements of Thomas J Rothenberg on the occasion of his retirement The authors of the chapters include many of the leading econometricians of our day and the chapters address topics of current research significance in econometric theory The chapters cover four themes identification and efficient estimation in econometrics asymptotic approximations to the distributions of econometric estimators and tests inference involving potentially nonstationary time series such as processes that might have a unit autoregressive root and nonparametric and semiparametric inference Several of the chapters provide overviews and treatments of basic conceptual issues while others advance our understanding of the properties of existing econometric procedures and or propose others Specific topics include identification in nonlinear models inference with weak instruments tests for nonstationary in time series and panel data generalized empirical likelihood estimation and the bootstrap

Macroeconomics Sammy Gentry & Tanner Wilkerson, 2018-08-18 Macroeconomics is a branch of economics dealing with the performance structure behavior and decision making of an economy as a whole This includes national regional and global economies Macroeconomics and microeconomics a pair of terms coined by Ragnar Frisch are the two most general fields in economics In contrast to macroeconomics microeconomics is the branch of economics that studies the behavior of individuals and firms in making decisions and the interactions among these individuals and firms in narrowly defined markets Macroeconomics is the economics subfield of study that considers aggregate behaviour i e the study of the sum of individual economic decisions In other words it is the study of the entire economy in terms of the total amount of goods and services produced total income earned the level of employment of productive resources and the general behaviour of prices Macroeconomics can be used to analyse how best to influence government policy goals The present book provides all primary aspects of macroeconomics elaborately It explains the relationships between macroeconomic variables and their implications for macroeconomic policy It also aims to develop a broad coherent framework for thinking about the fundamental problems in macroeconomics The book has been supplemented with figures tables and equations wherever required and presented in a lucid manner for easy understanding by the readers The book will be found highly useful by students and teachers of economics

Learning and Structural Change in Macroeconomic Data James Bullard, John Duffy, 2004 We include learning in a standard equilibrium business cycle model with explicit growth We use the model to study how the economy's agents could learn in real time about the important trend changing events of the postwar era in the U S such as the productivity slowdown increased labor force participation by women and the new economy of the 1990s We find that a large fraction of the observed variance of output relative to trend can be attributed to structural change in our model However we also find that the addition of learning and occasional structural breaks to the standard and widely used growth model results in a balanced growth puzzle as our approach cannot completely account for observed trends in U S aggregate consumption and investment Finally we argue that a model consistent detrending approach such as the one we suggest here is necessary if the goal is to obtain an accurate

assessment of an equilibrium business cycle model Federal Reserve Bank of St Louis web site **Federal Republic of Germany** International Monetary Fund,1989-01-27 This chapter reviews recent economic developments and economic prospects in which the emergence of the principal imbalances is traced and their persistent character highlighted in the Federal Republic of Germany On macroeconomic policies while one might quibble about the rate of expansion of the money supply or the timing of tax reduction and reform the paper does not find major errors in the formulation or implementation of policies that would account for the principal economic imbalances The need to reduce rules and regulations which act to limit the flexibility and dynamism of the German economy has been reinforced by the objective of fully liberalizing trade in services within the European Community by 1992 The banking industry is exempt from the provisions of the antitrust law which prohibits restraints on competition price collusion and other collusive agreements Among economists there is a broad agreement that structural reforms in Germany would greatly improve economic performance and contribute to external adjustment Structural Change and Postwar Economic Stability E. Philip Howrey,PRINCETON UNIV N J ECONOMETRIC RESEARCH PROGRAM.,1968 The purpose of this paper is to explore within the context of several simple macroeconomic models the magnitude and significance of the structural changes that have taken place since the 1930 s The method that is used to examine the structural change hypothesis is first to estimate separately for 1921 41 and 1946 66 the parameters of a macroeconomic model of income determination The parameter estimates are then compared to see if there are any significant differences between the two periods Finally the dynamic properties of the systems for each of the subperiods are derived and compared The presumption is that the parameter estimates and the implied system behavior will reflect the structural changes that have been effected since the great depression Author **Macroeconomic Modelling in a Changing World** Christopher Allen,Chris Allen,Stephen Hall,1997-02-12 Macroeconomic Modelling in a Changing World Towards a Common Approach Edited by Chris Allen and Stephen Hall Practical economic model building has changed enormously over the last twenty years Econometrics has become much more sophisticated with the introduction of cointegration and non stationary time series analysis The use of economic theory in the form of complex non linear cross equation restrictions is now much more widespread and the explicit modelling of expectations and credibility effects is more satisfactory This has meant that the old style macroeconomic models which were complex by virtue of their size alone have been replaced by a generation of new models which embody complex theory and estimation to provide more superior forecasting and policy tools Macroeconomic Modelling in a Changing World outlines the modelling approach which has been adopted at the Centre for Economic Forecasting at the London Business School one of the world s leading research institutes into macroeconomic modelling in building its own models Using explicit examples and illustrations the authors examine the latest state of the art models and answer questions such as How are modern econometrics used by model builders How should we deal with structural change How should expectations be modelled How are models used in practice Economics

Elgar Encyclopedia of Post-Keynesian Economics Louis-Philippe Rochon, Sergio Rossi, 2023-01-13 This Encyclopedia is an invaluable reference book for post Keynesian and heterodox economics It consists of 300 entries written by 180 different authors The volume includes entries on key concepts of interest to post Keynesians as well as descriptions of some of the seminal books in the post Keynesian tradition It will interest both students and scholars of heterodox economics as well as policy makers around the world looking for a better alternative to mainstream economic policies at national and international levels in the aftermath of the global financial crisis that burst in 2008 and the COVID 19 pandemic crisis that began in 2020

The Usefulness of Macroeconomic Models ,1981 **Macroeconomics for Management** Mary Louise Hatten,1986

A Macroeconomic Model for Economic Development of Thailand Chinnawoot Soonthornsima,1967 **Dynamic**

Modelling and Control of National Economies, 1989 Nicos M. Christodoulakis,1990 The Symposium aimed at analysing and solving the various problems of representation and analysis of decision making in economic systems starting from the level of the individual firm and ending up with the complexities of international policy coordination The papers are grouped into subject areas such as game theory control methods international policy coordination and the applications of artificial intelligence and experts systems as a framework in economic modelling and control The Symposium therefore provides a wide range of important information for those involved or interested in the planning of company and national economics

Studies in Taxation, Public Finance, and Related Subjects ,1981 Studies prepared for the U S Congress by the Congressional Research Service CRS Library of Congress **Pandemic Economics** Peter A.G. van Bergeijk,2021-03-26 Discussing the Spanish Flu HIV AIDs SARS and Ebola against the background of Covid 19 Pandemic Economics demonstrates how scientists consistently warned the world about pandemics and how despite this the possibility of global lockdown caused unprecedented economic policies and ruin The book prepares for the next pandemic that unquestionably will arrive the impact of which is predicted to potentially exceed that of the current Covid 19 wreckage

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