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RAY C. FAIR

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Testing Macroeconometric Models

Ragnar Nymoen



Testing Macroeconometric Models:

Testing Macroeconometric Models Ray C. Fair, 1994 In this book Ray Fair expounds powerful techniques for estimating and analyzing macroeconometric models He takes advantage of the remarkable decrease in computational costs that has occurred since the early 1980s by implementing such sophisticated techniques as stochastic simulation Testing Macroeconometric Models also incorporates the assumption of rational expectations in the estimation solution and testing of the models And it presents the latest versions of Fair s models of the economies of the United States and other countries After estimating and testing the U S model Fair analyzes its properties including those relevant to economic policymakers the optimal monetary policy instrument the effect of a government spending reduction on the government deficit whether monetary policy is becoming less effective over time and the sensitivity of policy effects to the assumption of rational expectations Ray Fair has conducted research on structural macroeconometric models for more than twenty years With interest increasing in the area this book will be an essential reference for macroeconomists 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 **Testing Macroeconomic Models** Ray C. Fair, Yale University. Cowles Foundation for Research in Economics, 1993 Global and National Macroeconometric Modelling Anthony Garratt, 2006-08-03 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 *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

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

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

Initial Testing of a

Disequilibrium Adjustment Mechanism for CPE Macroeconometric Models Daniel L. Bond, SRI INTERNATIONAL ARLINGTON VA STRATEGIC STUDIES CENTER., 1978 This report describes a disequilibrium adjustment mechanism for use in macroeconometric models of centrally planned economies The mechanism is one that ensures that certain balances between supply and demand in specific sectors or for specific factors are adhered to in the model's solution Given an initial set of endogenously determined variable values the search for balance is designed to minimize the deviation from these initial values while at the same time satisfying the balancing constraints Results of an initial test of the mechanism are also presented Author

Large-scale Macro-econometric Models Jan Kmenta, James Bernard Ramsey, 1981 Forecasting economic variables Advancement of economic knowledge and the size of macro econometric models Construction of macro econometric models Evaluation of macro econometric models

Testing the rational expectations hypothesis in macroeconometric models with unobserved variables Les T. Oxley, 1992

Policymaking with Macroeconomic Models Andrew J. Britton, 1989

Macroeconomic Modelling S.G. Hall, S.G.B. Henry, 1988-06 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

Testing macroeconomic models by indirect inference on unfiltered data David Meenagh, Patrick Minford, Michael R. Wickens, 2012

Macroeconometric Modelling and Policy Analysis, 2004

Macroeconometric Modelling of the German Economy in the Framework of Euroland Rüdiger Pohl, 2002

Macroeconomic Policy Modelling of African Economies Charles Chukwuma Soludo, 1998

A Macroeconomic Model of Papua New Guinea C. Kannapiran, 1998

Macroeconometric Models Stephen H. Brooks, 1984

Progressive Modelling of Macroeconomic Time Series Grayham E. Mizon, 1995

Macroeconomic Policy Modelling for Developing Countries Victor Murinde, 1993 How can developing countries design a macroeconomic policy framework that will reverse the current trend of persistent inflation regressive real growth and foreign exchange bottlenecks One plausible answer emerges from an intersection between the dilemma and a novel analytical approach In this book Victor Murinde develops one novel approach by drawing on the first principles of economic theory to construct a macroeconomic model such that the structural features and bottlenecks of a developing country are integrally incorporated The model is

small and congruent with the limited available data but it is comprehensive enough to address the key policy instruments and targets. A battery of modern econometric techniques are called upon to estimate and test the model on Kenya, Tanzania, and Uganda since independence in a country specific as well as cross country spirit. Policy experiments are performed to highlight the macroeconomic scenario generated each time a policy instrument or a stabilization policy package is implemented. The experiments fully demonstrate the practicability of the small model limited data methodology developed in the book.

Unveiling the Magic of Words: A Report on "**Testing Macroeconometric Models**"

In some sort of defined by information and interconnectivity, the enchanting power of words has acquired unparalleled significance. Their ability to kindle emotions, provoke contemplation, and ignite transformative change is really awe-inspiring. Enter the realm of "**Testing Macroeconometric Models**," a mesmerizing literary masterpiece penned by way of a distinguished author, guiding readers on a profound journey to unravel the secrets and potential hidden within every word. In this critique, we shall delve in to the book is central themes, examine its distinctive writing style, and assess its profound impact on the souls of its readers.

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