



# STRUCTURAL MACROECONOMETRICS

*Second Edition*

DAVID N. DEJONG WITH CHETAN DAVE

# Structural Macroeconometrics Second Edition

**Andrew B. Abel, Ben Bernanke, Gregor  
W. Smith**



## **Structural Macroeconometrics Second Edition:**

Structural Macroeconometrics David N. DeJong, Chetan Dave, 2007-03-12 Methodologies for analyzing the forces that move and shape national economies have advanced markedly in the last thirty years enabling economists as never before to unite theoretical and empirical research and align measurement with theory In *Structural Macroeconometrics* David DeJong and Chetan Dave provide the unified overview and in depth treatment analysts need to apply these latest theoretical models and empirical techniques The authors emphasis throughout is on time series econometrics DeJong and Dave detail methods available for solving dynamic structural models and casting solutions in the form of statistical models with empirical implications that may be analyzed either analytically or numerically They present the full range of methodologies for characterizing and evaluating these empirical implications including calibration exercises method of moment procedures and likelihood based procedures both classical and Bayesian The book is complete with a rich array of implementation algorithms sample empirical applications and supporting computer code *Structural Macroeconometrics* is tailored specifically to equip readers with a set of practical tools that can be used to expedite their entry into the field DeJong and Dave s uniquely accessible how to approach makes this the ideal textbook for graduate students seeking an introduction to macroeconomics and econometrics and for advanced students pursuing applied research in macroeconomics The book s historical perspective along with its broad presentation of alternative methodologies makes it an indispensable resource for academics and professionals

*Macroeconomics, Second Edition* Timothy D. Tregarthen, Libby Rittenberg, 1999-12-23 Introducing the principles of economics as the study of choice renowned economists and teachers Tim Tregarthen and Libby Rittenberg provide students with an accessible straightforward overview of the field Combining the clarity and writing of Tregarthen s *The Margin* with dramatic teaching insight Tregarthen and Rittenberg guide students to an understanding of basic economic principles to help them understand how real individuals work with economics In the completely revised Second Edition the authors illustrate the practicality and relevance of economics with a variety of new student friendly features and applications The combination of student oriented activities examples and real world applications with a host of new supplemental tools make Tregarthen Rittenberg s *Economics* a teaching tool without parallel

*Recursive Macroeconomic Theory, fourth edition* Lars Ljungqvist, Thomas J. Sargent, 2018-09-11 The substantially revised fourth edition of a widely used text offering both an introduction to recursive methods and advanced material mixing tools and sample applications Recursive methods provide powerful ways to pose and solve problems in dynamic macroeconomics *Recursive Macroeconomic Theory* offers both an introduction to recursive methods and more advanced material Only practice in solving diverse problems fully conveys the advantages of the recursive approach so the book provides many applications This fourth edition features two new chapters and substantial revisions to other chapters that demonstrate the power of recursive methods One new chapter applies the recursive approach to Ramsey taxation and sharply characterizes the time inconsistency of optimal policies These insights

are used in other chapters to simplify recursive formulations of Ramsey plans and credible government policies The second new chapter explores the mechanics of matching models and identifies a common channel through which productivity shocks are magnified across a variety of matching models Other chapters have been extended and refined For example there is new material on heterogeneous beliefs in both complete and incomplete markets models and there is a deeper account of forces that shape aggregate labor supply elasticities in lifecycle models The book is suitable for first and second year graduate courses in macroeconomics Most chapters conclude with exercises many exercises and examples use Matlab or Python computer programming languages

**Recursive Macroeconomic Theory, third edition** Lars Ljungqvist, Thomas J. Sargent, 2012-08-31 A substantially revised new edition of a widely used text offering both an introduction to recursive methods and advanced material Recursive methods offer a powerful approach for characterizing and solving complicated problems in dynamic macroeconomics Recursive Macroeconomic Theory provides both an introduction to recursive methods and advanced material mixing tools and sample applications Only experience in solving practical problems fully conveys the power of the recursive approach and the book provides many applications This third edition offers substantial new material with three entirely new chapters and significant revisions to others The new content reflects recent developments in the field further illustrating the power and pervasiveness of recursive methods New chapters cover asset pricing empirics with possible resolutions to puzzles analysis of credible government policy that entails state variables other than reputation and foundations of aggregate labor supply with time averaging replacing employment lotteries Other new material includes a multi country analysis of taxation in a growth model elaborations of the fiscal theory of the price level and age externalities in a matching model The book is suitable for both first and second year graduate courses in macroeconomics and monetary economics Most chapters conclude with exercises Many exercises and examples use Matlab programs which are cited in a special index at the end of the book

**Dynamic Macroeconomics** George Alogoskoufis, 2019-12-17 An advanced treatment of modern macroeconomics presented through a sequence of dynamic equilibrium models with discussion of the implications for monetary and fiscal policy This textbook offers an advanced treatment of modern macroeconomics presented through a sequence of dynamic general equilibrium models based on intertemporal optimization on the part of economic agents The book treats macroeconomics as applied and policy oriented general equilibrium analysis examining a number of models each of which is suitable for investigating specific issues but may be unsuitable for others After presenting a brief survey of the evolution of macroeconomics and the key facts about long run economic growth and aggregate fluctuations the book introduces the main elements of the intertemporal approach through a series of two period competitive general equilibrium models the simplest possible intertemporal models This sets the stage for the remainder of the book which presents models of economic growth aggregate fluctuations and monetary and fiscal policy The text focuses on a full analysis of a limited number of key intertemporal models which are stripped down to essentials so that students can focus on the

dynamic properties of the models Exercises encourage students to try their hands at solving versions of the dynamic models that define modern macroeconomics Appendixes review the main mathematical techniques needed to analyze optimizing dynamic macroeconomic models The book is suitable for advanced undergraduate and graduate students who have some knowledge of economic theory and mathematics for economists *Macroeconomic Theory* Michael Wickens, 2012-03-12 The definitive graduate textbook on modern macroeconomics *Macroeconomic Theory* is the most up to date graduate level macroeconomics textbook available today This revised second edition emphasizes the general equilibrium character of macroeconomics to explain effects across the whole economy while taking into account recent research in the field It is the perfect resource for students and researchers seeking coverage of the most current developments in macroeconomics Michael Wickens lays out the core ideas of modern macroeconomics and its links with finance He presents the simplest general equilibrium macroeconomic model for a closed economy and then gradually develops a comprehensive model of the open economy Every important topic is covered including growth business cycles fiscal policy taxation and debt finance current account sustainability and exchange rate determination There is also an up to date account of monetary policy through inflation targeting Wickens addresses the interrelationships between macroeconomics and modern finance and shows how they affect stock bond and foreign exchange markets In this edition he also examines issues raised by the most recent financial crisis and two new chapters explore banks financial intermediation and unconventional monetary policy as well as modern theories of unemployment There is new material in most other chapters including macrofinance models and inflation targeting when there are supply shocks While the mathematics in the book is rigorous the fundamental concepts presented make the text self contained and easy to use Accessible comprehensive and wide ranging *Macroeconomic Theory* is the standard book on the subject for students and economists The most up to date graduate macroeconomics textbook available today General equilibrium macroeconomics and the latest advances covered fully and completely Two new chapters investigate banking and monetary policy and unemployment Addresses questions raised by the recent financial crisis Web based exercises with answers Extensive mathematical appendix for at a glance easy reference This book has been adopted as a textbook at the following universities American University Bentley College Brandeis University Brigham Young University California Lutheran University California State University Sacramento Cardiff University Carleton University Colorado College Fordham University London Metropolitan University New York University Northeastern University Ohio University Main Campus San Diego State University St Cloud State University State University Of New York Amherst Campus State University Of New York Buffalo North Campus Temple University Main Texas Tech University University of Alberta University Of Notre Dame University Of Ottawa University Of Pittsburgh University Of South Florida Tampa University Of Tennessee University Of Texas At Dallas University Of Washington University of Western Ontario Wesleyan University Western Nevada Community College *Macroeconomic Theory* Michael Wickens, Mike Wickens, 2011 And unemployment

Addresses questions raised by the recent financial crisis Web based exercises with answers Extensive mathematical appendix for at a glance easy reference **Foundations of Macroeconomics, Second Edition. Study Guide** Jeannie Shearer-Gillmore, Bade, Robin, 2004 *Foundations of Modern Macroeconomics* Ben J. Heijdra, 2009-07-02 This volume deals with all the major topics summarizes the important approaches and gives students a coherent angle on all aspects of macroeconomic thought **Study Guide to Accompany Principles of Macroeconomics, Second Edition [by] N. Gregory Mankiw** N. Gregory Mankiw, David R. Hakes, 2000-08 To accomplish your course goals use this study guide to enhance your understanding of the text content and to be better prepared for quizzes and tests This convenient manual helps you assimilate and master the information encountered in the text through the use of practice exercises and applications comprehensive review tools and additional helpful resources **Structural Changes in Unemployment of Japan**, 1998

**Modern Principles: Macroeconomics** Tyler Cowen, 2011-12-09 In a world full of economics blogs Cowen and Tabarrok's Marginal Revolution marginalrevolution.com ranks is one of the Web's most popular and most respected The same qualities that make the blog so distinctive are also behind the success Modern Principles of Economics engaging authors unbiased presentations of essential ideas and a knack for revealing the invisible hand of economics at work The thoroughly updated new edition of Modern Principles again draws on a wealth of captivating applications to show readers how economics shed light on business politics world affairs and everyday life *Macroeconomics in Modules* Paul Krugman, Robin Wells, Margaret Ray, David A. Anderson, 2014-05-02 Adapted by Paul Krugman and Robin Wells from their bestselling macroeconomics textbook *Macroeconomics in Modules* is the only text for the principles of macroeconomics course organized in the supremely accessible highly effective modular format Instead of chapters of standard length the book covers the fundamentals of macroeconomics in 49 brief 4-10 page modules divided into 14 sections *Macroeconomics in Modules* offers the best of what makes Krugman Wells a classroom favorite story telling approach engaging writing fascinating examples and cases in a format students and instructors will love Extensive educational research shows that students absorb more from shorter reading assignments than longer ones And with coverage in self contained modules instructors can assign specific topics without asking students to read entire chapters *Twenty-first Century Macroeconomics* Jonathan M. Harris, Neva R. Goodwin, 2009 The likely economic effects of climate change and the cost of action to avert it are important public policy issues but according to the editors both of the Global Development and Environment Institute Tufts U they also raise fundamental questions about economic analysis and move issues of environmental policy from the microeconomic to the macroeconomic level They therefore present 13 papers addressing the connections between climate change and macroeconomics Opening chapters address fundamental issues of the likely global economic impact of climate change the debate over the economics of climate change as presented in a special 2006 issue of the Stern Review that was commissioned by the government of the UK the place of the climate change debate in the context of broader issues of equitable and

sustainable development and a proposed system for allocating carbon emissions reduction requirements The next four chapters present macroeconomic theory perspectives that address issues of energy productivity labor productivity sustainable development consumption and investment Remaining contributions explore policy options including the new European emissions trading scheme

**Macroeconomics** Andrew B. Abel, Ben Bernanke, Gregor W. Smith, 1999  
**Macroeconomics, Study Edition** Christopher T. S. Ragan, Richard G. Lipsey, Zuzana Fromm, Roberto Martinez-Espineira, 2006-05 American Book Publishing Record, 2005 **Modern Macroeconomics** Geoffrey Woglom, 1988 A new textbook in macroeconomics for a college level course **Macroeconomics** Paul Anthony Samuelson, William D. Nordhaus, Michael J. Mandel, 1995 **Macroeconomics** Richard G. Lipsey, 1993 The goal of this book has always been to provide readers with a solid introduction to the economic issues facing the world today using the methods economists use to study those issues and the policy problems that those issues create This revision includes updated information on such key issues as health care distribution of income unemployment labor and monetary policy The authors have also greatly increased the focus on the international economy and economic growth Copyright Libri GmbH All rights reserved

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