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Applied Macroeconometrics

Carlo A. Favero

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Tobias Bleicker



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text is unique in developing a detailed toolkit of elementary statistics and graphical techniques for economic data. A strength is its detailed treatment of national and international financial markets and the institutions of monetary and fiscal policy which makes it especially helpful in understanding recent economic crises. The website for the text is found at <http://www.appliedmacroeconomics.com> **Essays in Applied Macroeconometrics** Saeed Rahimian, 2015 **Essays in Applied Macroeconometrics** Michael Funke, 2005 *Special Issue: Essays in Applied Macroeconometrics in Honor of Jürgen Wolters* Michael Funke, 2005 **Special issue: Essays in applied macroeconomics in honor of Prof. Jürgen Wolters** Michael Funke, 2005 **Macroeconometrics** Kevin D. Hoover, 2012-12-06. Each chapter of Macroeconometrics is written by respected econometricians in order to provide useful information and perspectives for those who wish to apply econometrics in macroeconomics. The chapters are all written with clear methodological perspectives making the virtues and limitations of particular econometric approaches accessible to a general readership familiar with applied macroeconomics. The real tensions in macroeconometrics are revealed by the critical comments from different econometricians having an alternative perspective which follow each chapter.

Structural Macroeconometrics David N. DeJong, Chetan Dave, 2011-10-03. The revised edition of the essential resource on macroeconometrics. Structural Macroeconometrics provides a thorough overview and in depth exploration of methodologies, models and techniques used to analyze forces shaping national economies. In this thoroughly revised second edition, David DeJong and Chetan Dave emphasize time series econometrics and unite theoretical and empirical research while taking into account important new advances in the field. The authors detail strategies for solving dynamic structural models and present the full range of methods for characterizing and evaluating empirical implications including calibration exercises, method of moment procedures and likelihood based procedures both classical and Bayesian. The authors look at recent strides that have been made to enhance numerical efficiency, consider the expanded applicability of dynamic factor models and examine the use of alternative assumptions involving learning and rational inattention on the part of decision makers. The treatment of methodologies for obtaining nonlinear model representations has been expanded and linear and nonlinear model representations are integrated throughout the text. The book offers a rich array of implementation algorithms, sample empirical applications and supporting computer code. Structural Macroeconometrics is 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. **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. *Applied Macroeconomics for Public Policy* Rafael Yanushevsky, Camilla

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