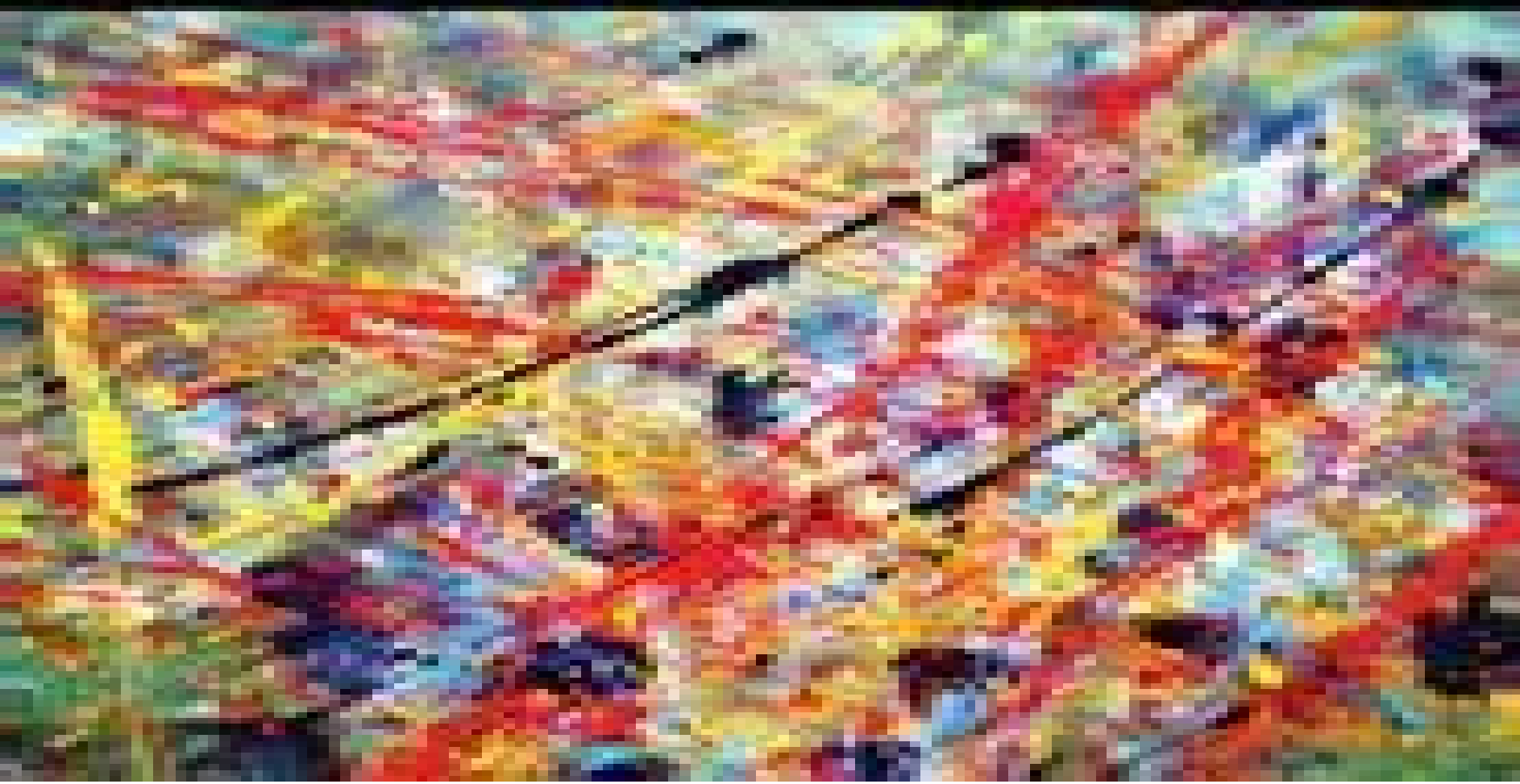


Asset Pricing for Dynamic Economies

Georges Gauthier and Patricia Laroche



Asset Pricing For Dynamic Economies

Sumru Altug



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Ramon Marimon, Andrew Scott, 1999-03-04 Macroeconomics increasingly uses stochastic dynamic general equilibrium models to understand theoretical and policy issues Unless very strong assumptions are made understanding the properties of particular models requires solving the model using a computer This volume brings together leading contributors in the field who explain in detail how to implement the computational techniques needed to solve dynamic economics models A broad spread of techniques are covered and their application in a wide range of subjects discussed The book provides the basics of a toolkit which researchers and graduate students can use to solve and analyse their own theoretical models

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Ontario. Department of Economics, Shunming Zhang, 2000

Perspectives on Asset Pricing in Dynamic Production

Economics Natalia Gershun, 2003

Empirical Dynamic Asset Pricing Kenneth J. Singleton, 2009-12-13

Written by one of the leading experts in the field this book focuses on the interplay between model specification data collection and econometric testing of dynamic asset pricing models The first several chapters provide an in depth treatment of the econometric methods used in analyzing financial time series models The remainder explores the goodness of fit of preference based and no arbitrage models of equity returns and the term structure of interest rates equity and fixed income derivatives prices and the prices of defaultable securities Singleton addresses the restrictions on the joint distributions of asset returns and other economic variables implied by dynamic asset pricing models as well as the interplay between model formulation and the choice of econometric estimation strategy For each pricing problem he provides a comprehensive overview of the empirical evidence on goodness of fit with tables and graphs that facilitate critical assessment of the current state of the relevant literatures As an added feature Singleton includes throughout the book interesting tidbits of new research These range from empirical results not reported elsewhere or updated from Singleton s previous papers to new observations about model specification and new econometric methods for testing models Clear and comprehensive the book will appeal to researchers at financial institutions as well as advanced students of economics and finance mathematics and science

Essays on the Equilibrium Behavior of Dynamic Economies Vasanttilak Thakorbbhai Naik, 1988

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Analysis Milton Harris, 1987 In industrial organization and labour economics many of the most interesting recent

contributions have encompassed explicit dynamics as well as extensive form games This book collects and explains a number of the most widely used techniques in dynamic economic analysis

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Analysis of Infinite

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