

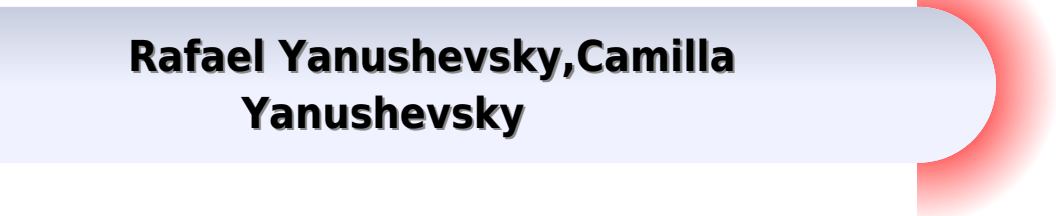
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Applied Macroeconometrics

Carlo A. Favero

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**Rafael Yanushevsky, Camilla
Yanushevsky**



Applied Macroeconometrics:

Applied Macroeconometrics Carlo A. Favero, 2001 This text provides graduate students of macroeconomics econometrics and monetary economics with discussion and practical illustrations of the techniques used in applied macroeconometrics Until the 1970s there was consensus regarding both the theoretical foundations and the empirical specification of applied macroeconomic modelling commonly known as the Cowles Commission approach This is no longer the case the Cowles Commission approach broke down in the 1970s to be replaced by a number of prominent competing methods the LSE London School of Economics approach the VAR approach and the intertemporal optimization Real Business Cycle approach Applied Macroeconometrics examines the empirical research strategy of these alternatives by interpreting them as attempts to solve the problems observed in the Cowles Commission approach The different research strategies are illustrated with specific reference to real world examples particularly with respect to the monetary transmission mechanism A common US dataset is used in these examples thus allowing the reader easy comparisons The presentation is based on the view that identification a central concept in econometrics provides a natural framework in which to discuss the alternative strategies currently dominating research The first part of the book introduces time series models and details the importance of their identification The second part illustrates chapter by chapter the alternative approaches providing detailed applications of each methodology Data used in the applications are available in a variety of formats from the author's web site and will be supplemented by exercises for the reader to perform

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macroeconometrics C.A. Favero,2001 Applied Macroeconomics for Public Policy Rafael Yanushevsky,Camilla Yanushevsky,2018-09-28 Applied Macroeconomics for Public Policy applies system and control theory approaches to macroeconomic problems The book shows how to build simple and efficient macroeconomic models for policy analysis By using these models instead of complex multi criteria models with uncertain parameters readers will gain new certainty in macroeconomic decision making As high debt to GDP ratios cause problems in societies this book provides insights on improving economies during and after economic downturns Provides a detailed analysis of existing macroeconomic models Addresses the dynamics of debt to GDP ratio and the effects of fiscal and monetary policy on this ratio Shows how to use models to evaluate the dynamics of the debt to GDP ratio in cases of government spending and tax cuts and to decide whether such economic measures are efficient Uses optimal theory to obtain optimal yearly debt levels to reach the established goals decrease debt or balance budget Provides many examples and software exercises to promote learning by doing

Advances in Applied Macroeconomics Nicholas Tsounis,Aspasia Vlachvei,2025-03-14 This volume presents new research and trends in applied macroeconomics It features contributions presented at the 2024 International Conference on Applied Economics ICOAE held in Belgrade Republic of Serbia including country specific studies from 40 different countries The contents of this volume are of interest to researchers scholars academics and policy makers within applied macroeconomics

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Applied Macroeconomics Christian A. Conrad, 2022-10-26 This textbook provides a comprehensive overview of macroeconomic relationships and explains the most important macroeconomic variables in an easy to understand manner. The reader is introduced to important macroeconomic variables such as inflation and aggregate demand in chapters that build on one another. They learn among other things how economic crises arise or the role and functioning of money, capital and goods markets. The aim is to provide the reader with economic knowledge that can be applied in business practice. The economics material has been deliberately selected so that business studies content is usefully supplemented. However, detailed explanations and both application oriented and practice related examples and exercises make it easy for non-economists to understand the complex economic topics. Well founded knowledge presented in an immediately comprehensible way.

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