



Global and National Macroeconometric Modelling

A Long-Run Structural Approach

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Kevin Lee,
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and
Yongcheol Shin



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Bert G. Hickman



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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

Macroeconometric Models for Portfolio Management Jeremy Kwok, 2021-09-07 Macroeconometric Models for Portfolio Management begins by outlining a portfolio management framework into which macroeconometric models and backtesting investment strategies are integrated It is followed by a discussion on the theoretical backgrounds of both small and global large macroeconometric models including data selection estimation and applications Other practical concerns essential to managing a portfolio with decisions driven by macro models are also covered model validation forecast combination and evaluation The author then focuses on applying these models and their results on managing the portfolio including making trading rules and asset allocation across different assets and risk management The book finishes by showing portfolio examples where different investment strategies are used and illustrate how the framework can be applied from the beginning of collecting data model estimation and generating forecasts to how to manage portfolios accordingly This book aims to bridge the gap between academia and practising professionals Readers will attain a rigorous understanding of the theory and how to apply these models to their portfolios Therefore Macroeconometric Models for Portfolio Management will be of interest to academics and scholars working in macroeconomics and finance to industry professionals working in financial economics and asset management to asset managers and investors who prefer systematic investing over discretionary investing and to investors who have a strong interest in macroeconomic influences on their portfolio

Macroeconometric Models Władysław Welfe, 2013-02-15 This book gives a comprehensive description of macroeconometric modeling and its development over time The first part depicts the history of macroeconometric model building starting with Jan Tinbergen's and Lawrence R Klein's contributions It is unique in summarizing the development and specific structure of macroeconometric models built in North America Europe and various other parts of the world The work thus offers an extensive source for researchers in the field The second part of the book covers the systematic characteristics of macroeconometric models It includes the household and enterprise sectors disequilibria financial flows and money market sectors

Time Series and Panel Data Econometrics M. Hashem Pesaran, 2015-10-01 This book is concerned with recent developments in time series and panel data techniques for the analysis of macroeconomic and financial data It provides a rigorous nevertheless user friendly account of the time series techniques dealing with univariate and multivariate time series models as well as panel data models It is distinct from other time series texts in the sense that it also covers panel data models and attempts at a more coherent integration of time series multivariate analysis and panel data models It builds on the author's extensive research in the areas of time series and panel data analysis and covers a wide variety of topics in

one volume Different parts of the book can be used as teaching material for a variety of courses in econometrics It can also be used as reference manual It begins with an overview of basic econometric and statistical techniques and provides an account of stochastic processes univariate and multivariate time series tests for unit roots cointegration impulse response analysis autoregressive conditional heteroskedasticity models simultaneous equation models vector autoregressions causality forecasting multivariate volatility models panel data models aggregation and global vector autoregressive models GVAR The techniques are illustrated using Microfit 5 Pesaran and Pesaran 2009 OUP with applications to real output inflation interest rates exchange rates and stock prices *Latin America* Ms.Dora M. Iakova,Mr.Luis M. Cubeddu,Gustavo

Adler,Mr.Sebastian Sosa,2014-12-23 Over the past fifteen years countries in Latin America made tremendous progress in strengthening their economies and improving living standards Although output fell temporarily during the global financial crisis most economies staged a rapid recovery However economic activity across the region has been cooling off and the region is facing a more challenging period ahead This book argues that Latin America can rise to the challenge and policymakers in the region are already implementing reforms in education energy and other sectors More is needed and more is possible in Latin America s quest to continue to improve living standards *Financial Linkages, Remittances, and Resource Dependence in East Asia* Takuji E. T. Al KINKYO,2016-01-06 The purpose of this book is to empirically analyse the

multifaceted nature of financial linkages in East Asia and to discuss the key policy challenges faced by the region s economies Although the emphasis is placed on East Asia some of the chapters cover a broader area of countries depending on the aim of the study Particular areas of focus in these studies include the evolution of cross border financial linkages in East Asia long run economic consequences of remittance inflows and natural resource dependence and policy priorities for the financial integration and management of resource rich economies **Oil Prices, External Income, and Growth**

Mr.Kamiar Mohaddes,Mr.Mehdi Raissi,2011-12-01 This paper extends the long run growth model of Esfahani et al 2009 to a labor exporting country that receives large inflows of external income the sum of remittances FDI and general government transfers from major oil exporting economies The theoretical model predicts real oil prices to be one of the main long run drivers of real output Using quarterly data between 1979 and 2009 on core macroeconomic variables for Jordan and a number of key foreign variables we identify two long run relationships an output equation as predicted by theory and an equation linking foreign and domestic inflation rates It is shown that real output in the long run is shaped by i oil prices through their impact on external income and in turn on capital accumulation and ii technological transfers through foreign output The empirical analysis of the paper confirms the hypothesis that a large share of Jordan s output volatility can be associated with fluctuations in net income received from abroad External factors however cannot be relied upon to provide similar growth stimuli in the future and therefore it will be important to diversify the sources of growth in order to achieve a high and sustained level of income Essays in Honor of M. Hashem Pesaran Alexander Chudik,Cheng Hsiao,Allan

Timmermann,2022-01-18 The collection of chapters in Volume 43 Part A of Advances in Econometrics serves as a tribute to one of the most innovative influential and productive econometricians of his generation Professor M Hashem Pesaran

IBSS: Economics: 2006 Vol. 55 British Library of Political and Economic Science Staff,Compiled by the British Library of Political and Economic Science,2007-10-31 First published in 2007 Routledge is an imprint of Taylor Francis an informa company **Palgrave Handbook of Econometrics** Terence C. Mills,Kerry Patterson,2009-06-25 Palgrave Handbooks of Econometrics comprises landmark essays by the world s leading scholars and provides authoritative guidance in key areas of econometrics With definitive contributions on the subject the Handbook is an essential source for reference for professional econometricians economists researchers and students Following the successful Palgrave Handbook of Econometrics Volume 1 this second volume brings together leading academics working in econometrics today and explores applied econometrics Volume 2 contains contributions on subjects including growth development econometrics computing microeconomics macroeconomics finance spatial and urban economics and international economics **American Book Publishing Record** ,2006 *The British National Bibliography* Arthur James Wells,2006 *Current Literature on Science of Science* ,2004

Index to Theses with Abstracts Accepted for Higher Degrees by the Universities of Great Britain and Ireland and the Council for National Academic Awards ,2005 *Journal of Economic Literature* ,2002 **Macroeconomic Modelling in a Changing World** Christopher Allen,Chris Allen,Stephen Hall,1997-02-12 Macroeconomic Modelling in a Changing World Towards a Common Approach Edited by Chris Allen and Stephen Hall Practical economic model building has changed enormously over the last twenty years Econometrics has become much more sophisticated with the introduction of cointegration and non stationary time series analysis The use of economic theory in the form of complex non linear cross equation restrictions is now much more widespread and the explicit modelling of expectations and credibility effects is more satisfactory This has meant that the old style macroeconomic models which were complex by virtue of their size alone have been replaced by a generation of new models which embody complex theory and estimation to provide more superior forecasting and policy tools Macroeconomic Modelling in a Changing World outlines the modelling approach which has been adopted at the Centre for Economic Forecasting at the London Business School one of the world s leading research institutes into macroeconomic modelling in building its own models Using explicit examples and illustrations the authors examine the latest state of the art models and answer questions such as How are modern econometrics used by model builders How should we deal with structural change How should expectations be modelled How are models used in practice Economics

Global International Economic Models Bert G. Hickman,1983 *Modelling and Control of National and Regional Economies 1995* Ljubisa Vlačić,Duc-Tho Nguyen,Dubravka Čećez-Kecmanović,1996 Paperback The IFAC Symposium on Modelling and Control of National and Regional Economies held on 2 5 July 1995 at the Gold Coast Queensland Australia was attended by members of different disciplines involved in the modelling and control of economic financial production and

other systems The Symposium provided a forum for the exchange of ideas and results between on the one hand the engineers information technology specialists and other developers of modelling and control techniques and on the other users of these techniques especially economists econometricians finance specialists and management experts This IFAC postprint volume is generated from the papers presented at this symposium

Ensuring Fiscal Sustainability in G-7 Countries Daniel Leigh, David Hauner, Michael Skaarup, 2007-07 Rising longevity falling fertility rates and the retirement of the baby boom generation will substantially raise age related government spending in most advanced and many emerging market countries This paper assesses the evolution of fiscal sustainability for each of the G 7 countries using two standard primary gap indicators The estimated fiscal adjustment required to ensure long run fiscal sustainability is substantial for all G 7 countries In particular ensuring fiscal sustainability would require an average improvement in the primary balance of about 4 percentage points of GDP While the overall adjustment required to achieve long run fiscal sustainability in G 7 countries is large there are significant growth benefits to putting public finances on a sustainable footing in the near term versus delayed adjustment

Narrowing the Competitive Gap of Emerging Markets in the Global Economy Asian Academy of Applied Business. International Conference, 2003

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