

Bayesian Estimation of DSGE Models

Edward P. Herbst & Frank Schorfheide

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Brendan G. Carr



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Bayesian Estimation of DSGE Models Edward P. Herbst, Frank Schorfheide, 2015-12-29 Dynamic stochastic general equilibrium DSGE models have become one of the workhorses of modern macroeconomics and are extensively used for academic research as well as forecasting and policy analysis at central banks This book introduces readers to state of the art computational techniques used in the Bayesian analysis of DSGE models The book covers Markov chain Monte Carlo techniques for linearized DSGE models novel sequential Monte Carlo methods that can be used for parameter inference and the estimation of nonlinear DSGE models based on particle filter approximations of the likelihood function The theoretical foundations of the algorithms are discussed in depth and detailed empirical applications and numerical illustrations are provided The book also gives invaluable advice on how to tailor these algorithms to specific applications and assess the accuracy and reliability of the computations Bayesian Estimation of DSGE Models is essential reading for graduate students academic researchers and practitioners at policy institutions

The Econometric Analysis of Recurrent Events in Macroeconomics and Finance Don Harding, Adrian Pagan, 2016-07-26 The global financial crisis highlighted the impact on macroeconomic outcomes of recurrent events like business and financial cycles highs and lows in volatility and crashes and recessions At the most basic level such recurrent events can be summarized using binary indicators showing if the event will occur or not These indicators are constructed either directly from data or indirectly through models Because they are constructed they have different properties than those arising in microeconometrics and how one is to use them depends a lot on the method of construction This book presents the econometric methods necessary for the successful modeling of recurrent events providing valuable insights for policymakers empirical researchers and theorists It explains why it is inherently difficult to forecast the onset of a recession in a way that provides useful guidance for active stabilization policy with the consequence that policymakers should place more emphasis on making the economy robust to recessions The book offers a range of econometric tools and techniques that researchers can use to measure recurrent events summarize their properties and evaluate how effectively economic and statistical models capture them These methods also offer insights for developing models that are consistent with observed financial and real cycles This book is an essential resource for students academics and researchers at central banks and institutions such as the International Monetary Fund

A History of Econometrics Duo Qin, 2013-07-25 Reformation of Econometrics is a sequel to The Formation of Econometrics A Historical Perspective 1993 OUP which traces the formation of econometric theory during the period 1930 1960 This book provides an account of the advances in the field of econometrics since the 1970s Based on original research it focuses on the reformists movement and schools of thought and practices that attempted a paradigm shift in econometrics in the 1970s and 1980s It describes the formation and consolidation of the Cowles Commission CC paradigm and traces and analyses the three major methodological attempts to resolve problems involved in model choice and specification of the CC paradigm These attempts

have reoriented the focus of econometric research from internal questions how to optimally estimate a priori given structural parameters to external questions how to choose design and specify models It also examines various modelling issues and problems through two case studies modelling the Phillips curve and business cycles The third part of the book delves into the development of three key aspects of model specification in detail structural parameters error terms and model selection and design procedures The final chapter uses citation analyses to study the impact of the CC paradigm over the span of three and half decades 1970 2005 The citation statistics show that the impact has remained extensive and relatively strong in spite of certain weakening signs It implies that the reformative attempts have fallen short of causing a paradigm shift *Books in Print Supplement* ,1994

JOURNAL OF ECONOMETRICS D.J. AIGNER, P.J. DHRYMES AND A. ZELLNER,1974 **The Limits of Econometrics** A. C. Darnell,Lynne Evans,1990 Econometric issues have provoked a lively and sometimes adversarial debate in the economics profession The excitement and intellectual vitality of that debate is captured here for the reader in a lucid overview of econometric approaches describing their advantages and limitations This ambitious book focuses on the underlying methodological issues rather than concentrating upon econometric techniques The limits of econometric investigations are identified through a critical appraisal of three different approaches associated with the work of Professors Hendry Leamer and Sims After explaining why the early optimism in econometrics was misplaced it argues that rejection is not an appropriate response It offers a rich spectrum of approaches to a problem of central importance in the development of modern economics The book will appeal not only to all econometricians whatever their persuasion but also to all those with an interest in the methodology of economics *Mathematical Reviews* ,2005 **Efficient Bayesian**

Estimation and Combination of GARCH-type Models David Ardia,Lennart F. Hoogerheide,2010 Outline and Selected Readings for the AAEA Learning Workshop: "Applied Forecasting and Policy Analysis" American Agricultural Economics Association. Meeting,1992 Bayesian Non- and Semi-parametric Methods and Applications Peter Rossi,2014-04-27 This book reviews and develops Bayesian non parametric and semi parametric methods for applications in microeconometrics and quantitative marketing Most econometric models used in microeconomics and marketing applications involve arbitrary distributional assumptions As more data becomes available a natural desire to provide methods that relax these assumptions arises Peter Rossi advocates a Bayesian approach in which specific distributional assumptions are replaced with more flexible distributions based on mixtures of normals The Bayesian approach can use either a large but fixed number of normal components in the mixture or an infinite number bounded only by the sample size By using flexible distributional approximations instead of fixed parametric models the Bayesian approach can reap the advantages of an efficient method that models all of the structure in the data while retaining desirable smoothing properties Non Bayesian non parametric methods often require additional ad hoc rules to avoid overfitting in which resulting density approximates are nonsmooth With proper priors the Bayesian approach largely avoids overfitting while retaining flexibility This book provides methods for

assessing informative priors that require only simple data normalizations The book also applies the mixture of the normals approximation method to a number of important models in microeconometrics and marketing including the non parametric and semi parametric regression models instrumental variables problems and models of heterogeneity In addition the author has written a free online software package in R bayesm which implements all of the non parametric models discussed in the book

Bayesian Analysis in Econometrics and Statistics Arnold Zellner,1997 This book presents some of Arnold Zellner's outstanding contributions to the philosophy theory and application of Bayesian analysis particularly as it relates to statistics econometrics and economics The volume contains both previously published and new material which cite and discuss the work of Bayesians who have made a contribution by helping researchers and analysts in many professions to become more effective in learning from data and making decisions Bayesian and non Bayesian approaches are compared in several papers Other articles include theoretical and applied results on estimation model comparison prediction forecasting prior densities model formulation and hypothesis testing In addition a new information processing approach is presented that yields Bayes's Theorem as a perfectly efficient information processing rule This volume will be essential reading for academics and students interested in qualitative methods as well as industrial analysts and government officials

Bayesian Analysis in Statistics and Econometrics Prem K. Goel,N. Sreenivas Iyengar,2012-12-06 This volume is based on the invited and the contributed presentations given at the Indo U S Workshop on Bayesian Analysis in Statistics and Econometrics BASE Dec 19 23 1988 held at the Hotel Taj Residency Bangalore India The workshop was jointly sponsored by The Ohio State University The Indian Statistical Institute The Indian Econometrics Society U S National Science Foundation and the NSF NBER Seminar on Bayesian Inference in Econometrics Profs Morrie DeGroot Prem Goel and Arnold Zellner were the program organizers Unfortunately Morrie became seriously ill just before the workshop was to start and could not participate in the workshop Almost a year later Morrie passed away after fighting valiantly with the illness Not to find Morrie among ourselves was a shock for most of us He was a continuous source of inspiration and ideas Even while Morrie was fighting for his life we had a lot of discussions about the contents of this volume and the Bangalore Workshop He even talked about organizing a Second Indo U S workshop some time in the near future We are dedicating this volume to the memory of Prof Morris H DeGroot We have taken a conscious decision not to include any biography of Morrie in this volume An excellent biography of Morrie has appeared in Statistical Science 1991 vol 6 1 14 and we could not have done a better job than that

Identifiability and Nonstationarity in Classical and Bayesian Econometrics Frank Kleibergen,1994

Filtering None-Linear State Space Models. Methods and Economic Applications Kai Ming Lee,2010

Bayesian Analysis in Statistics and Econometrics Prem K. Goel,1992

Yield Curve Modeling and Forecasting Francis X. Diebold,Glenn D. Rudebusch,2013-01-15

Understanding the dynamic evolution of the yield curve is critical to many financial tasks including pricing financial assets and their derivatives managing financial risk allocating portfolios structuring fiscal debt conducting monetary policy and

valuing capital goods Unfortunately most yield curve models tend to be theoretically rigorous but empirically disappointing or empirically successful but theoretically lacking In this book Francis Diebold and Glenn Rudebusch propose two extensions of the classic yield curve model of Nelson and Siegel that are both theoretically rigorous and empirically successful The first extension is the dynamic Nelson Siegel model DNS while the second takes this dynamic version and makes it arbitrage free AFNS Diebold and Rudebusch show how these two models are just slightly different implementations of a single unified approach to dynamic yield curve modeling and forecasting They emphasize both descriptive and efficient markets aspects they pay special attention to the links between the yield curve and macroeconomic fundamentals and they show why DNS and AFNS are likely to remain of lasting appeal even as alternative arbitrage free models are developed Based on the Econometric and Tinbergen Institutes Lectures Yield Curve Modeling and Forecasting contains essential tools with enhanced utility for academics central banks governments and industry

Bayesian Analysis in Statistics and Econometrics

Prem K Goel,N Sreenivas Iyengar,1992-08-13 *Bayesian Econometric Methods* Joshua Chan,Gary Koop,Dale J. Poirier,Justin L. Tobias,2019-08-15 Illustrates Bayesian theory and application through a series of exercises in question and answer format

Bayesian Inference in Dynamic Econometric Models Luc Bauwens,Michel Lubrano,Jean-François Richard,1999 This book contains an up to date coverage of the last twenty years advances in Bayesian inference in econometrics with an emphasis on dynamic models It shows how to treat Bayesian inference in non linear models by integrating the useful developments of numerical integration techniques basedon simulations such as Markov Chain Monte Carlo methods and the long available analytical results of Bayesian inference for linear regression models It thus covers a broad range of rather recent models for economic time series such as non linear models autoregressive conditionalheteroskedastic regressions and cointegrated vector autoregressive models It contains also an extensive chapter on unit root inference from the Bayesian viewpoint Several examples illustrate the methods

Bayesian Estimation of Flexible Multivariate Econometric Models

Anastasios Nicholas Panagiotelis,2008

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