

《Structural Macroecon》

图书基本信息

书名：《Structural Macroeconometrics结构宏观经济学》

13位ISBN编号：9780691126487

10位ISBN编号：0691126488

出版时间：2007-3-1

出版社：Princeton University Press

作者：Chetan,Dave

版权说明：本站所提供下载的PDF图书仅提供预览和简介以及在线试读，请支持正版图书。

更多资源请访问：www.tushu111.com

《Structural Macroecon》

内容概要

Methodologies for analyzing the forces that move and shape national economies have advanced markedly in the last thirty years, enabling economists as never before to unite theoretical and empirical research and align measurement with theory. In *Structural Macroeconometrics*, David DeJong and Chetan Dave provide the unified overview and in-depth treatment analysts need to apply these latest theoretical models and empirical techniques.

The authors' emphasis throughout is on time series econometrics. DeJong and Dave detail methods available for solving dynamic structural models and casting solutions in the form of statistical models with empirical implications that may be analyzed either analytically or numerically. They present the full range of methodologies for characterizing and evaluating these empirical implications, including calibration exercises, method-of-moment procedures, and likelihood-based procedures, both classical and Bayesian. The book is complete with a rich array of implementation algorithms, sample empirical applications, and supporting computer code.

Structural Macroeconometrics is tailored specifically to equip readers with a set of practical tools that can be used to expedite their entry into the field. DeJong and Dave's uniquely accessible, how-to approach makes this 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.

作者简介

David N. DeJong is Professor of Economics at the University of Pittsburgh. Chetan Dave is Assistant Professor of Economics at the University of Texas, Dallas.

书籍目录

List of Figures

List of Tables

Preface

PART I: MODEL AND DATA PREPARATION

Chapter 1 Introduction

Chapter 2 Approximating and Solving DSGE Models

Chapter 3 Removing Trends and Isolating Cycles

Chapter 4 Summarizing Time Series Behavior

Chapter 5 DSGE Models: Three Examples

PART II: EMPIRICAL METHODS

Chapter 6 Calibration

Chapter 7 Matching Moments

Chapter 8 Maximum Likelihood

Chapter 9 Bayesian Methods

PART III: BEYOND LINEARIZATION

Chapter 10 Nonlinear Approximation Methods

Chapter 11 Implementing Nonlinear Approximations Empirically

Bibliography

Index

版权说明

本站所提供下载的PDF图书仅提供预览和简介，请支持正版图书。

更多资源请访问：www.tushu111.com