

**Statistical inference in continuous time
economic models (Contributions to
economic analysis)**

Bergstrom, A.R.

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Statistical Inference In Continuous Time Economic Models

**William A. Barnett, Giancarlo
Gandolfo, Claude Hillinger**

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Statistical Inference in Continuous Time Economic Models Albert Rex Bergstrom,1976 Non recursive models as discrete approximations to systems of stochastic differential equations Some discrete approximations to continuous time stochastic models Econometric estimation of stochastic differential equation systems The structural estimation of a stochastic differential equation system The problem of identification in finite parameter continuous time models The estimation of linear stochastic differential equations with exogenous variables Some computations based on observed data series of the exogenous variable component in continuous systems Fourier estimation of continuous time models A model of disequilibrium neoclassical growth and its applications to the United Kingdom *Statistical Inference in Continuous Time Economic Models* Albert Rex Bergstrom,North-Holland Publishing Company,Elsevier (Amsterdam).,1976

Dynamic

Disequilibrium Modeling: Theory and Applications William A. Barnett,Giancarlo Gandolfo,Claude Hillinger,1996-06-13

The organizers of the ninth symposium which produced the current proceedings volume were Claude Hillinger at the University of Munich Giancarlo Gandolfo at the University of Rome La Sapienza A R Bergstrom at the University of Essex and P C B Phillips at Yale University

A. W. H. Phillips: Collected Works in Contemporary Perspective Alban William Housego Phillips,2000-08-03 Virtually all of contemporary macroeconomics is underpinned by a Phillips curve of one variety or another yet most of this literature displays a curious neglect of the theoretical dynamic stabilisation perspective provided by A W H Phillips This 2000 volume collected for the first time the major work of one of the great economists integrating Phillips's empirical work with his theoretical contribution In addition to twelve substantive chapters twenty nine economists including Lawrence Klein James Meade Thomas Sargent Peter Phillips David Hendry William Baumol Richard Lipsey and Geoffrey Harcourt highlight and interpret Phillips's ongoing influence This volume also contains six of Phillips's previously unpublished essays four of which were thought to have been lost The fifth such essay Phillips's second empirical Phillips curve was previously an informal working paper of which few copies circulated and the sixth essay is a forerunner of the Lucas Critique written by Phillips shortly before his death

Growth Cycles and Multisectoral Economics: the Goodwin Tradition Gianni Ricci,Kumaraswamy Velupillai,2012-12-06 This book contains a collection of the most significant contributions to some of R M Goodwin's ideas which were presented on the occasion of the outstanding economist's 73rd birthday celebrations held in Modena on February 24th 1986 The most important feature of this book is the unique combination of papers by economists econometricians and mathematicians Their papers deal with the different aspects of Goodwin's celebrated models The book is divided into three parts The first part contains five papers which describe Goodwin's scientific life The second part is more quantitative and contains extensions and modifications to the nonlinear model of growth cycles The third part is an economic reflection linked to Goodwin's themes The book presents a combination of both qualitative and quantitative contributions to Goodwin's pioneering works

Control Theory and Dynamic Games in

Economic Policy Analysis Maria Luisa Petit,1990 This book deals with the stabilisation and control of centralised policy making and its economic implications **Continuous Time Econometric Modelling** Albert Rex Bergstrom,1990

Handbook of Research Methods and Applications in Empirical Macroeconomics Nigar Hashimzade, Michael A. Thornton,2013-01-01 This comprehensive Handbook presents the current state of art in the theory and methodology of macroeconomic data analysis. It is intended as a reference for graduate students and researchers interested in exploring new methodologies but can also be employed as a graduate text. The Handbook concentrates on the most important issues, models and techniques for research in macroeconomics and highlights the core methodologies and their empirical application in an accessible manner. Each chapter is largely self contained whilst the comprehensive introduction provides an overview of the key statistical concepts and methods. All of the chapters include the essential references for each topic and provide a sound guide for further reading. Topics covered include unit roots, non linearities and structural breaks, time aggregation, forecasting, the Kalman filter, generalised method of moments, maximum likelihood and Bayesian estimation, vector autoregressive, dynamic stochastic general equilibrium and dynamic panel models. Presenting the most important models and techniques for empirical research, this Handbook will appeal to students, researchers and academics working in empirical macro and econometrics.

Time Series and Statistics John Eatwell, Murray Milgate, Peter Newman, 1990-07-23 This is an excerpt from the 4 volume dictionary of economics, a reference book which aims to define the subject of economics today. 1300 subject entries in the complete work cover the broad themes of economic theory. This extract concentrates on time series and statistics.

The New Palgrave Dictionary of Economics, 2016-05-18 The award winning The New Palgrave Dictionary of Economics 2nd edition is now available as a dynamic online resource. Consisting of over 1 900 articles written by leading figures in the field including Nobel prize winners, this is the definitive scholarly reference work for a new generation of economists. Regularly updated, this product is a subscription based product.

Journal of Economic Dynamics & Control, 2001

Journal of Econometrics, 1993 The Journal of Econometrics is designed to serve as an outlet for important new research in both theoretical and applied econometrics. The scope of the Journal includes papers dealing with estimation and other methodological aspects of the application of statistical inference to economic data as well as papers dealing with the application of econometric techniques to substantive areas of economics. Econometric research in the traditional divisions of the discipline or in the newly developing areas of social experimentation are decidedly within the range of the Journal's interests.

Economic & Financial Computing, 1992 **Maximum Likelihood Estimation of Generalized Ito Processes with Discretely Sampled Data** Andrew Wen-Chuan Lo, 1986 In this paper we consider the parametric estimation problem for continuous time stochastic processes described by general first order nonlinear stochastic differential equations of the Ito type. We characterize the likelihood function of a discretely sampled set of observations as the solution to a functional partial differential equation. The consistency and asymptotic normality of the maximum likelihood estimators are explored and

several illustrative examples are provided **System-theoretic Methods in Economic Modelling** S. Mitnik,E. Y. Rodin,1989 The value of applying system theoretic concepts to economic modelling problems arises from the fact that it offers a unifying framework for modelling dynamic systems In addition to offering this powerful conceptual framework it provides a wide range of tools useful in applied work System theoretic techniques enter predominantly two stages of economic modelling efforts the stage of model construction and the stage of model application in accordance with the modelling The objective of this and subsequent volumes on System Theoretic Methods in Economic Modelling I is to initiate and or intensify dialogues between researchers and practitioners within and across the disciplines involved This first volume brings together papers exhibiting a wide range of system theoretic techniques and applications to economic problems The papers have been divided into two groups following roughly but not necessarily the above classification into the construction and application stages of economic modelling The papers in the first group focus on the identification of dynamic and static systems while the papers in the second group address dynamic optimization problems Statistics Subject Indexes from Mathematical Reviews American Mathematical Society,1987 Frontiers of Quantitative Economics Michael D. Intriligator,1971 *Who's who in British Economics* Rodney Paul Sturges,Claire Sturges,1990 This major directory provides for the first time up to date information on the work of economists in the United Kingdom It will be an indispensable guide for economists and an invaluable reference source for the business community officials in government and higher education Who's Who in British Economicscontains entries giving pertinent biographical data a select bibliography together with a description of the economist's main area of work A unique source of reference it includes entries on members of the economics profession practising in Britain whether as teachers researchers consultants analysts or planners for institutions of higher education business or government The main listing in the book is alphabetic by economist's name and the information is fully indexed so that searching particularly on subject specialisation is be made easy Cabell's Directory of Publishing Opportunities in Accounting, Economics, and Finance ,1994 The Functioning of Floating Exchange Rates David Bigman,Teizo Taya,1980

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