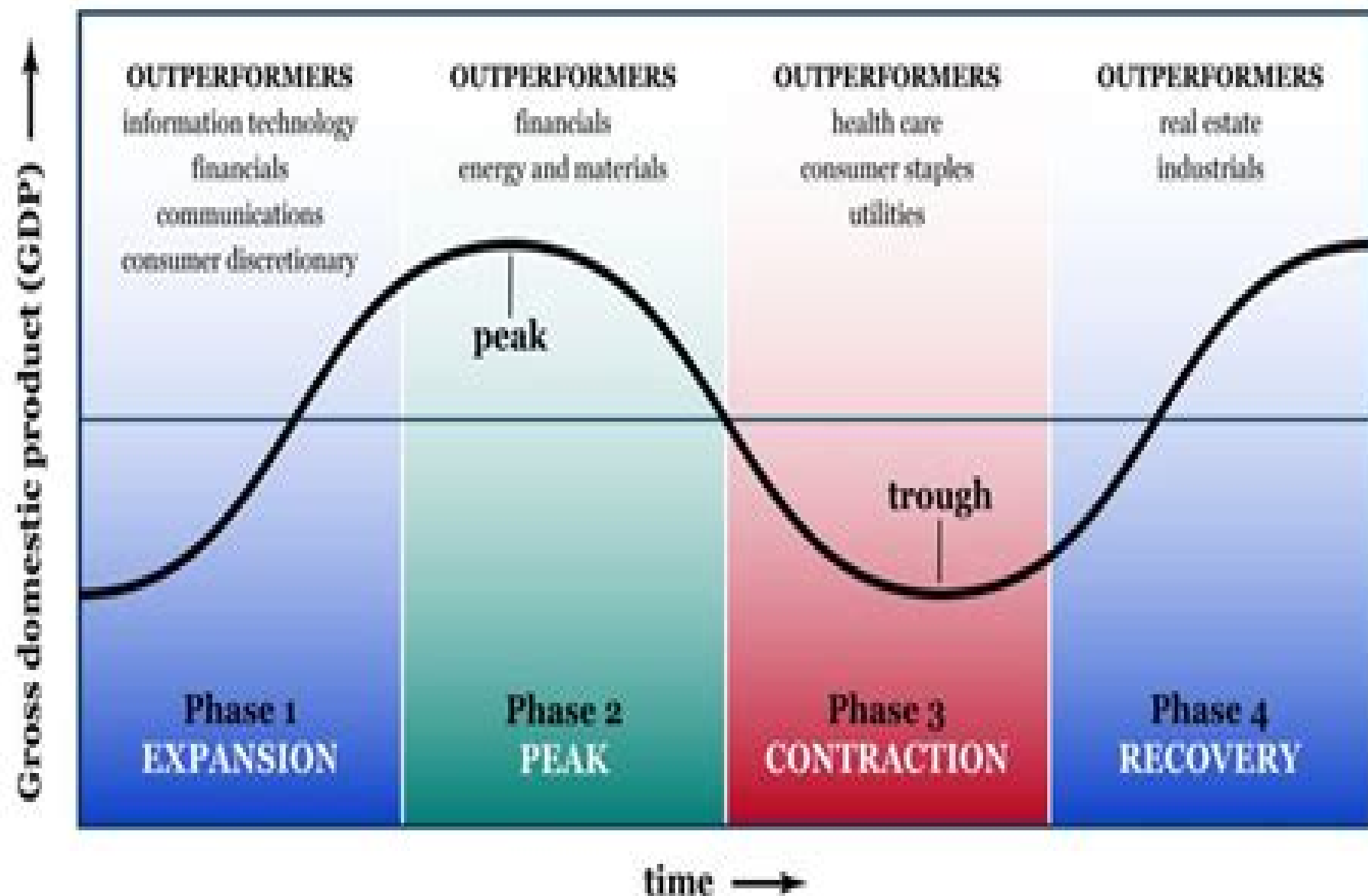


Four phases of an economic cycle



Models Of Business Cycles

Jan Jacobs



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Models in Economics Warren Young, 2014-01-10 The purpose of this book is to describe the intellectual process by which Real Business Cycle models were developed The approach taken focuses on the core elements in the development of RBC models i building blocks ii catalysts and iii meta syntheses This is done by detailed examination of all available unpublished variorum drafts of the key papers in the RBC story so as to determine the origins of the ideas The analysis of the process their discovery is then set out followed by explanations of the evolution and dissemination of the models from first generation papers through full blown research programs This is supplemented by interviews and correspondence with the individuals who were at the center of the development of RBC models such as Kydland Prescott Long Plosser King Lucas and Barro among others This book gets stright to the heart of the debates surrounding RBC models and as such contributes to a real assessment of their impact on modern macroeconomics The volume therefore will interest all scholars looking at macroeconomics as well as historians of economic thought more generally *Business Cycles* Sumru Altug, 2010 Provides an overview of the modern theory and empirics of business cycles This book examines the notion of a business cycle and discusses alternative approaches to modeling It also discusses what lies ahead for modern business cycle theory

Business Cycles and Depressions David Glasner, 2013-12-16 Experts define review and evaluate economic fluctuations Economic and business uncertainty dominate today's economic analyses This new Encyclopedia illuminates the subject by offering 323 original articles on every major aspect of business cycles fluctuations financial crises recessions and depressions The work of more than 200 experts including many of the leading researchers in the field the articles cover a broad range of subjects including capsule biographies of leading economists born before 1920 Individual entries explore banking panics the cobweb cycle consumer durables the depression of 1937 1938 Otto Eckstein Friedrich Engels experimental price bubbles forced savings lass Steagall Act Friedrich hagen qualitative indicators use of macro econometric models monetary neutrality Phillips Curve Paul Samuelson Say's law supply side recessions James Tokin trend and random wages Thorstein Veblen worker job turnover and more **Business Cycle Models with Indeterminacy** Mark Weder, 2012-12-06 Three original models which explain business cycles as a result of self fulfilling expectations are presented The models are founded on the

structure of dynamic general equilibrium theory Market power and increasing returns to scale are introduced which allow indeterminacy of the Rational Expectations equilibria to be obtained Unlike the majority of existing literature on this subject the departures from perfect markets and constant returns presented in these models are very low and more importantly at a realistic level to achieve the respective results It is demonstrated in all of the presented models that stylized facts of the business cycle can be reproduced

Frontiers of Business Cycle Research Thomas F. Cooley, 2020-09-01 Among the most revolutionary and productive areas of economic research over the last two decades modern business cycle theory is finally made accessible to students and professionals in this rigorous unified introductory volume This theory starts with the view that growth and fluctuations are not distinct phenomena to be studied separately and that business cycles result from shocks such as the availability of new technologies which regularly affect most economies The unifying theme of this book is the use of the neoclassical growth framework to study the economic fluctuations associated with the business cycle Presenting recent advances in dynamic economic theory and computational methods with emphasis on the construction of equilibrium paths for simple artificial economies leading experts orient readers in the quantitative study of aggregate fluctuations and apply its concepts to key issues in macroeconomics and business cycle theory This volume covers such issues as the aggregate labor market the role of the household sector the role of money the behavior of asset markets non Walrasian economies monopolistically competitive economies international business cycles and the design of economic policies The contributors are David Backus V V Chari Lawrence Christiano Thomas F Cooley Jean Pierre Danthine John Donaldson Jeremy Greenwood Gary D Hansen Patrick Kehoe Finn Kydland Edward C Prescott Richard Rogerson Julio Rotemberg Geert Rouwenhorst Jos Vctor Ros Rull Michael Woodford and Randall Wright

Econometric Business Cycle Research Jan Jacobs, 2012-12-06 Econometric Business Cycle Research deals with econometric business cycle research EBCR a term introduced by the Nobel laureate Jan Tinbergen for his econometric method of testing economic business cycle theories EBCR combines economic theory and measurement in the study of business cycles i e ups and downs in overall economic activity We assess four methods of EBCR business cycle indicators simultaneous equations models vector autoregressive systems and real business indicators After a sketch of the history of the methods we investigate whether the methods meet the goals of EBCR the three traditional ones description forecasting and policy evaluation and the one Tinbergen introduced the implementation testing of business cycles The first three EBCR methods are illustrated for the Netherlands a typical example of a small open economy The main conclusion of the book is that simultaneous equation models are the best vehicle for EBCR if all its goals are to be attained simultaneously This conclusion is based on a fairly detailed assessment of the methods and is not overturned in the empirical illustrations The main conclusion does not imply the end of other EBCR methods Not all goals have to be met with a single vehicle other methods might serve the purpose equally well or even better For example if one is interested in business cycle forecasts one might prefer a business cycle indicator or vector autoregressive system A second

conclusion is that many ideas concepts that play an important role in current discussions about econometric methodology in general and EBCR in particular were put forward in the 1930s and 1940s A third conclusion is that it is difficult if not impossible to compare the outcomes of RBC models to outcomes of the other three methods because RBC modellers are not interested in modelling business cycles on an observation per observation basis A more general conclusion in this respect is that methods should adopt the same concept of business cycles to make them comparable

Business Cycles: Theories, Evidence and Analysis Niels Thygesen, Kumaraswamy Velupillai, Stefano Zambelli, 1991-10-22 The new classical revolution seems to have transformed macroeconomics into the theory of economic fluctuations It is in a sense a return to the origins of macroeconomics as a discipline as fashioned by Hayek Keynes and Lindahl But the scope has shifted in the intervening five decades and more It is this new scope and the new tools that forge its expansion that are surveyed and analysed in this volume

Real Business Cycles James Hartley, Kevin Hoover, Kevin D. Salyer, 2013-07-04 Real Business Cycle theory combines the remains of monetarism with the new classical macroeconomics and has become one of the dominant approaches within contemporary macroeconomics today This volume presents the authoritative anthology in RBC The work contains the major articles introducing and extending the theory as well as critical literature an extensive introduction which contains an expository summary and critical evaluation of RBC theory comprehensive coverage and balance between seminal papers and extensions proponents and critics and theory and empirics Macroeconomics is a compulsory element in most economics courses and this book will be an essential guide to one of its major theories

Growth and Business Cycles with Equilibrium Indeterminacy Kazuo Mino, 2017-07-11 Over the past two decades the issue of equilibrium indeterminacy has been one of the major research concerns in macroeconomic dynamics Growth and Business Cycles with Equilibrium Indeterminacy discusses the main topics in this literature Based on comprehensive surveys and the author's original research this book explores sunspot driven fluctuations in real business cycle models multiple equilibria in endogenous growth models and the stabilization effects of fiscal and monetary policy rules The book also considers equilibrium indeterminacy in open economy models

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