| | | |
|---|---|---|
| 1. | Record Nr. | UNINA9910784886903321 |
| | Autore | Gong Gang <1959-> |
| | Titolo | Stochastic dynamic macroeconomics [[electronic resource] ] : theory and empirical evidence / / Gang Gong, Willi Semmler |
| | Pubbl/distr/stampa | Oxford ; ; New York, : Oxford University Press, 2006 |
| | ISBN | 0-19-771059-X <br> 1-280-84636-4 <br> 0-19-534573-8 <br> 1-4294-3846-0 |
| | Descrizione fisica | 1 online resource (213 p.) |
| | Altri autori (Persone) | SemmlerWilli |
| | Disciplina | 339/.01/51922 |
| | Soggetti | Macroeconomics - Mathematical models <br> Equilibrium (Economics) - Mathematical models <br> Business cycles - Mathematical models <br> Keynesian economics - Mathematical models <br> Stochastic analysis |
| | Lingua di pubblicazione | Inglese |
| | Formato | Materiale a stampa |
| | Livello bibliografico | Monografia |
| | Note generali | Description based upon print version of record. |
| | Nota di bibliografia | Includes bibliographical references (p. 189-199) and index. |
| | Nota di contenuto | Contents; Introduction and Overview; 1. Solution Methods of Stochastic Dynamic Models; 2. Solving a Prototype Stochastic Dynamic Model; 3. Estimating and Evaluating the Stochastic Dynamic Model; 4. Real Business Cycles: Theory and Solutions; 5. Empirics of the Standard Real Business Cycle Model; 6. Asset Market Implications of Real Businss Cycles; 7. Multiple Equilibria and History Dependence; 8. Business Cycles with a Nonclearing Labor Market; 9. Monopolistic Competition, Nonclearing Markets, and Technology Shocks; 10. Reflections and Conclusions; Notes; Bibliography; Index; A; B; C; D; E; F GH; I; K; L; M; N; P; R; S; T; U; V; W |
| | Sommario/riassunto | Focusing on stochastic dynamic macroeconomics from a Keynesian perpective, this book shows that including Keynesian features in intertemporal models contributes to resolving major puzzles arising in the context of the Dynamic General Equilibrium (DGE) model. |