

1. Record Nr.	UNISA990000752840203316
Autore	BONAFIN, Massimo
Titolo	Contesti della parodia : semiotica, antropologia, cultura medievale / Massimo Bonafin
Pubbl/distr/stampa	Torino : Utet libreria, copyr. 2001
ISBN	88-7750-644-X
Descrizione fisica	VI, 227 p. ; 22 cm
Collana	Linguaggi e comunicazione ; 4
Disciplina	809.7
Soggetti	Parodia - Europa - Storia
Collocazione	IV.2. 329(V C 1800)
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr.	UNINA9910788245303321
Autore	Kose Ayhan
Titolo	Global Business Cycles : : Convergence or Decoupling? // Ayhan Kose, Eswar Prasad, Christopher Otrok
Pubbl/distr/stampa	Washington, D.C. : , : International Monetary Fund, , 2008
ISBN	1-4623-3965-4 1-4527-8339-X 1-4518-7001-9 9786612840944 1-282-84094-0
Descrizione fisica	1 online resource (51 p.)
Collana	IMF Working Papers
Altri autori (Persone)	PrasadEswar OtrokChristopher
Soggetti	Business cycles - Econometric models Globalization Econometrics Finance: General Macroeconomics Prices, Business Fluctuations, and Cycles: General (includes Measurement and Data) Macroeconomics: Consumption Saving Wealth Globalization: General General Financial Markets: General (includes Measurement and Data) Classification Methods Cluster Analysis Principal Components Factor Models Economic growth Finance Econometrics & economic statistics Business cycles Consumption Emerging and frontier financial markets Factor models Economics Financial services industry

Econometric models

United States

Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di contenuto	<p>Contents; I. Introduction; II. Methodology and Data; A. A Dynamic Factor Model; B. Advantages of Dynamic Factor Models; C. Variance Decompositions; D. Data; III. Dynamic Factors and Episodes of Business Cycles; A. Evolution of the Global and Group-Specific Factors; B. Country Factors and Domestic Economic Activity; IV. Sources of Business Cycle Fluctuations: 1960-2005; A. Common Cycles: Global and Country-Specific Factors; B. National Cycles: Country and Idiosyncratic Factors; C. Summary; V. Globalization and the Evolution of International Business Cycles; A. Convergence or Decoupling? B. Consumption Comovement C. Dynamics of Investment; D. Summary; VI. Sensitivity Experiments; A. Results for Sub-groups of Countries; B. Changes in the Importance of Global and Group Factors; C. Implications of Crises; D. Alternative Breakpoints; VII. Conclusion; References; Appendices; I. A Bayesian Approach to Estimating Dynamic Factor Models; II. Testing for Structural Breaks; III. List of Countries; Tables; 1. Variance Decompositions-All Groups; 2. Variance Decompositions-Industrial Country Subsamples; 3. Variance Decompositions-All Groups 4. Variance Decompositions-Industrial Country Subsamples 5. Variance Decompositions-Emerging Economy Subsamples; 6. Variance Decompositions-Other Developing Economy Subsamples; Figures; 1. Global and Group-Specific Factors; 2. Output Growth and Estimated Factors for Selected Countries; 3. Average Variance Explained by the Global and Group Factors; 4. Average Variance Explained by Global and Group Factors; 5. Average Variance Explained by Global Factor; 6. Average Variance Explained by Group Specific Factors; 7. Average Variance Explained by Global and Group-Specific Factors-All Countries 8. Output Variance Explained by Global Factor 9. Output Variance Explained by Group Factor</p>
Sommario/riassunto	<p>This paper analyzes the evolution of the degree of global cyclical interdependence over the period 1960-2005. We categorize the 106 countries in our sample into three groups-industrial countries, emerging markets, and other developing economies. Using a dynamic factor model, we then decompose macroeconomic fluctuations in key macroeconomic aggregates-output, consumption, and investment-into different factors. These are: (i) a global factor, which picks up fluctuations that are common across all variables and countries; (ii) three group-specific factors, which capture fluctuations that are common to all variables and all countries within each group of countries; (iii) country factors, which are common across all aggregates in a given country; and (iv) idiosyncratic factors specific to each time series. Our main result is that, during the period of globalization (1985-2005), there has been some convergence of business cycle fluctuations among the group of industrial economies and among the group of emerging market economies. Surprisingly, there has been a concomitant decline in the relative importance of the global factor. In other words, there is evidence of business cycle convergence within</p>

each of these two groups of countries but divergence (or decoupling) between them.

---