

ADVANCED LECTURES QUANTITATIVE ECONOMICS II

Advanced Lectures In Quantitative Economics

Aart de Zeeuw



Advanced Lectures In Quantitative Economics:

Advanced lectures in quantitative economics Frederick van der Ploeg,1990 **Advanced Lectures in Quantitative Economics** Frederick van Der Ploeg,2014-05-01 Advanced Lectures in Quantitative Economics summarizes some of the efforts of a second phase program for first rate candidates with a Master s degree in economics who wish to continue with a doctoral degree in quantitative economics This book is organized into three main topics macroeconomics microeconomics and econometrics This text specifically discusses the Neo Keynesian macroeconomics in an open economy international coordination of monetary policies under alternative exchange rate regimes and prospects for global trade imbalances The post war developments in labor economics introduction to overlapping generation models and measurement of expectations and direct tests of the REH are also elaborated This monograph likewise covers the dynamic econometric modeling of decisions under uncertainty and fundamental bordered matrix of linear estimation This publication is a good reference for students and specialists interested in quantitative economics Advanced Lectures in Quantitative Economics II Aart de Zeeuw,1993-07-20 This book contains a series of lectures recently given to researchers and students in quantitative economics by an international group of distinguished scholars The topics covered are at the forefront of recent developments of research in economics and econometrics The book is divided into three sections Microeconomics Macroeconomics and Econometrics The section on Microeconomics contains chapters on the economics of destitution and an overview of general equilibrium theory with incomplete markets The section on Macroeconomics contains chapters on the new endogenous growth theory and the microeconomic underpinning of dynamic international macroeconomic models The section on Econometrics contains chapters on the rapidly expanding literature for GARCH models of volatility empirical analysis of time series and asymptotic estimation theory for nonlinear econometric models This will be essential reading for graduate students and researchers in economics econometrics and finance (1990). - XIX, 628 S. , **Equilibrium, Markets and Dynamics** Cars H. Hommes,Roald Ramer,Cees A. Withagen,2012-12-06 This book contains essays in honour of Claus Weddepohl who after 22 years is retiring as professor of mathematical economics at the Department of Quantitative Economics of the University of Amsterdam Claus Weddepohl may be viewed as th first Dutch mathematical economist in the general equilibrium tradition of Arrow Debreu and Hahn The essays in this book are centered around the themes Equilibrium Markets and Dynamics that have been at the heart of Weddepohl s work on mathematical economics for more than three decades The essays have been classified according to these three themes Admittedly such a classification always is somewhat arbitrary and most essays would in fact fit into two or even all three themes The essays have been written by international as well as Dutch friends and colleagues including Weddepohl s former Ph D students The book starts with a review of Claus Weddepohl s work by Roald Ramer who has been working with him in Amsterdam for all those years The review describes how Weddepohl became fascinated by general equilibrium theory in the early stages of his career how he

has been working on the theory of markets throughout his career and how he turned to applications of nonlinear dynamics to price adjustment processes in a later stage of his career The first part of the book Equilibrium collects essays with general equilibrium theory as the main theme

Die Erfassung der langfristigen Absatzmöglichkeiten mit Hilfe des Lebenszyklus eines Produktes Badi H. Baltagi, 2004-04-16 This collection of panel data papers both theoretical and applied were solicited from the 10th International conference on panel data which was held at the Academy of Sciences in Berlin in July of 2002 The book included submissions from the conference that were successful in going through the review process along with a selection of panel data papers published in Empirical Economics during the period 2002-2004 Theoretical topics include methodology papers on panel data probit models by William Greene treatment models by Jaap H. Aabring and Gerard J. van den Berg error component models with an ARMA process on the time specific effects by Sune Karlsson and Jimmy Skoglund asymptotic tests for poolability and their bootstrapped versions by Maurice J. G. Bun confidence intervals for a doubly heteroskedastic stochastic production frontiers by K. Hadri C. Guermat and J. Whittaker estimation of semi parametric dynamic panel data models by Thomas J. Kniesner and Qi Li and a review of survey attrition and non response in the European Community Household Panel by Franco Peracchi

Econometrics and the Philosophy of Economics Bernt P. Stigum, 2015-12-29 As most econometricians will readily agree the data used in applied econometrics seldom provide accurate measurements for the pertinent theory's variables Here Bernt Stigum offers the first systematic and theoretically sound way of accounting for such inaccuracies He and a distinguished group of contributors bridge econometrics and the philosophy of economics two topics that seem worlds apart They ask How is a science of economics possible The answer is elusive Economic theory seems to be about abstract ideas or it might be said about toys in a toy community How can a researcher with such tools learn anything about the social reality in which he or she lives This book shows that an econometrician with the proper understanding of economic theory and the right kind of questions can gain knowledge about characteristic features of the social world It addresses varied topics in both classical and Bayesian econometrics offering ample evidence that its answer to the fundamental question is sound The first book to comprehensively explore economic theory and econometrics simultaneously Econometrics and the Philosophy of Economics represents an authoritative account of contemporary economic methodology About a third of the chapters are authored or coauthored by Heather Anderson Erik Birn Christophe Bontemps Jeffrey A. Dubin Harald E. Goldstein Clive W. J. Granger David F. Hendry Herman Ruge Jervell Dale W. Jorgenson Hans Martin Krolzig Nils Lid Hjort Daniel L. McFadden Grayham E. Mizon Tore Schweder Geir Storvik and Herman K. van Dijk

Static and Dynamic Aspects of General Disequilibrium Theory P. Jean-Jacques Herings, 2012-12-06 Mathematical economics uses mathematical tools and reasoning to describe and explain economic reality At the core of mathematical economics is general equilibrium theory Static and Dynamic Aspects of General Disequilibrium Theory describes and analyses various general equilibrium models treating theory from an axiomatic point of view which may

lead to a deeper understanding of problems may help to avoid incorrect reasoning and may improve communication within the economic science This volume consists of four parts each of which is self contained Part I deals with the mathematical and economic preliminaries Part II considers the static aspects of disequilibrium theory Part III determines price rigidities endogenously Finally Part IV deals with dynamic aspects of disequilibrium theory Sraffa and Modern Economics, Volume I Roberto Ciccone,Christian Gehrke,Gary Mongiovi,2013-06-17 Analyzing Sraffa one of the key figures in the history of economics this book explores his legacy and the relevance of his thought for modern economics Written by an array of internationally respected contributors including Schefold Aspromourgos Nell and Kurz it is an invaluable tool for all those studying the history of economic thought Idealization VI: Idealization in Economics ,2023-12-28

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