
Bifurcation Macroeconometric Models Robustness Dynamical Inferences

bifurcation of macroeconometric models and robustness of ... - bifurcation of macroeconometric models and robustness of dynamical inferences william a. barnett, university of kansas, lawrence, and center for financial stability, new york city **studies in applied economics - johns hopkins university** - bifurcation of macroeconometric models and robustness of dynamical inferences william a. barnett and guo chen johns hopkins institute for applied economics, **bifurcations in macroeconomic models - university of kansas** - of singularity bifurcation in euler equation models, we first illustrate and contrast the natures of the more familiar, and less dramatic, hopf, pitchfork, saddle-node, and transcritical bifurcations, which **non-robust dynamic inferences from macroeconometric models ...** - non-robust dynamic inferences from macroeconometric models: bifurcation stratification of confidence regions. william a. barnett* and evgeniya aleksandrovna duzhak** **bifurcation analysis of endogenous growth models** - bifurcation analysis of endogenous growth models ____ chairperson : william a. barnett date approved: jan 25, 2013 ... the presence of bifurcation damages the inference robustness of the dynamics, when inferences are based on point estimates of the model. hence, knowing the stability boundaries within the feasible region of the parameter space, especially near the point estimates, can lead to ... **bifurcation analysis of zellner's marshallian ...** - bifurcation analysis of zellner's marshallian macroeconomic model sanjibani banerjeea, william a barnettb;, evgeniya a duzhakc, and ramu gopaland auniversity of kansas, lawrence, ks buniversity of kansas, lawrence, ks cbaruch college, cuny, new york, ny dashington and je erson college, washington, pa abstract the marshallian macroeconomic model in zellner and israilevich (2005) provides a ... **annual of the midwest econometrics group** - bifurcation of macroeconometric models and robustness of dynamical ... **banking journal of the american bankers association volume 5** - minds models and milieux commemorating the centennial of the birth of herbert simon teaching stephen king horror the supernatural and new approaches to literature economics of the labour market unemployment long-term unemployment and the costs of unemployment **munich personal repec archive - uni-muenchen** - various relevant dynamic macroeconometric models have been established in the literature. 2 of particular importance is the leeper and sims (1994) euler equations stochastic-dynamic general-equilibrium model intended to address such **munich personal repec archive - mpra.uib-uni-muenchen** - often apply parametric econometric models, our study applies two non-parametric approaches, the evolutionary co-spectral approach and the wavelet , to methodologyreproduce the time- varying relationship between inflation and iu. **william a. barnett taniya ghosh - springer** - found bifurcation in open economy models, while barnett and ghosh (2013)have found bifurcation boundaries within a variant of the jones (1995) semi-endogenous growth model. **andrew theo levin education employment professional ...** - "labor force participation and monetary policy in the wake of the great recession" (with c. erceg). 2014. **an interview with william a. barnett - cfs** - numerical solutions for bifurcation boundaries raises questions about robustness of dynamical macroeconometric inferences. in a series of journal articles, he has found hopf, transcritical, and singularity bifurcation boundaries crossing the parameter estimates' confidence regions. he has found this phenomenon in all classes of dynamical models in widespread use in macroeconometrics. his ... **munich personal repec archive - connecting repositories** - 0 3 5 \$ munich personal repec archive non-robust dynamic inferences from macroeconometric models: bifurcation strati cation of con dence regions barnett, william a. and duzhak, evgeniya

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