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Estimating Dynamic Economic Models With

Estimating Dynamic Macroeconomic Models: How Informative ...

Estimating dynamic macroeconomic models: How informative are the data? Daniel O Beltran1 Federal Reserve Board of Governors, USA and David Draper University of California, Santa Cruz, USA August 2016 Summary Central banks have long used dynamic stochastic general equilibrium (DSGE) mod-

Econometrica, Vol. 75, No. 5 (September, 2007), 1331-1370

Econometrica, Vol 75, No 5 (September, 2007), 1331-1370 ESTIMATING DYNAMIC MODELS OF IMPERFECT COMPETITION BY PATRICK BAJARI,CLANIER BENKARD, AND JONATHAN LEVIN1 We describe a two-step algorithm for estimating dynamic games under the assump-

FORMULATING AND ESTIMATING DYNAMIC LINEAR ...

Journal of Economic Dynamics and Control 2 (1980) 7-46 0 North-Holland FORMULATING AND ESTIMATING DYNAMIC LINEAR RATIONAL EXPECTATIONS MODELS* Lars Peter HANSEN Carnegie-Mellon University, Pittsburgh, PA 15213, USA Thomas J SARGENT University of Minnesota, and Federal Reserve Bank, Minneapolis, MN 55455, USA

Estimating Dynamic Models in Corporate Finance

Estimating Dynamic Models in Corporate Finance Toni M Whited FMA, October 2011 WhitedStructural Perez-Gonzalez, and Wolfenzon (2007) Estimating parameters of economic optimization models: Hennessy and Whited (2005) WhitedStructural It is Good to Have Both Hammers and Screw Drivers in your Toolbox Estimating Dynamic Models in

Estimating dynamic panel data models: a guide for ...

Economics Letters 65 (1999) 9-15 Estimating dynamic panel data models: a guide for macroeconomistsq Ruth A Judson , Ann L Owenab,* a Federal Reserve Board of Governors,20th &C Sts,NWWashington,DC 20551,USA

Estimating Dynamic Panel Data Models: A Practical Guide ...

Estimating Dynamic Panel Data Models: A Practical Guide for Macroeconomists 1 Introduction The recent revitalization of interest in long-run growth and the availability of macroeconomic data for large panels of countries has generated interest among macroeconomists in estimating dynamic models with panel data (See, eg, Mankiw, Romer, and

Dynamic Revenue Estimating

March 1997 Dynamic Revenue Estimating Page 9 E In 1993, Minnesota developed a set of micro-simulation models and integrated them with a Regional Economic Models, Inc (REMI) model to evaluate the dynamic impact of exempting purchases of replacement capital equipment from the 65% state sales tax The micro-simulation

Estimating Dynamic Models of Imperfect Competition

This paper develops a method for estimating dynamic models of imperfect competition that is straightforward to apply and does not require the ability to compute an equilibrium even once The approach involves two steps The first step is to recover the agents' policy functions, as well as the probability distributions determining the evolu-

xtdce2: Estimating Dynamic Common Correlated Effects in ...

xtdce2: Estimating Dynamic Common Correlated Effects in Stata Jan Ditzen Spatial Economics and Econometrics Centre (SEEC) Estimation of most economic models requires heterogeneous coefficients Examples: growth models (Lee et al, 1997), Estimation of ...

Estimating Dynamic Random Effects Models from Panel Data ...

ESTIMATING DYNAMIC RANDOM EFFECTS MODELS FROM PANEL DATA COVERING SHORT TIME PERIODS' BY ALOK BHARGAVA AND J D SARGAN This paper advocates the use of simultaneous equations estimators (especially LIML) to estimate dynamic random effects models from panel data The methods are found to perform quite satisfactorily in Monte Carlo experiments

Econometric Analysis of Large Factor Models

Econometric Analysis of Large Factor Models Jushan Bai and Peng Wangy August 2015 Abstract Large factor models use a few latent factors to characterize the co-movement of economic variables in a high dimensional data set High dimensionality brings challenge as well as new insight into the advancement of econometric theory

Estimating Dynamic Equilibrium Models with Stochastic ...

tance of estimating dynamic equilibrium models with stochastic volatility in many other -elds, from -nance (Bansal and Yaron, 2004, would be a prominent example) to industrial organization (for instance, an equilibrium model of industry dynamics where the demand and supply shocks

Estimating and Testing Dynamic Corporate Finance Models

Estimating and Testing Dynamic Corporate Finance Models Santiago Bazdresch Banco de Mexico R Jay Kahn University of Michigan Toni M Whited University of Michigan and NBER First version: April 2011 Current version: July 6, 2017 We assess the nite sample performance of simulation estimators that are used to estimate

Estimating Dynamic Discrete Choice Models with Hyperbolic ...

Estimating Dynamic Discrete Choice Models with Hyperbolic Discounting, with an Application to Mammography Decisions Hanming Fangy Yang Wangz September 16, 2010 Abstract We extend the semi-parametric estimation method for dynamic discrete choice models using Hotz and Miller's (1993) conditional choice probability (CCP) approach to the setting

Estimating cross-section common stochastic trends in ...

Estimating cross-section common stochastic trends in nonstationary panel data Jushan Bai* Department of Economics, New York University, 269 Mercer Street, 7th Floor, New York, NY 10003, USA Accepted 23 October 2003 Abstract This paper studies large-dimension factor ...

Estimating the economic costs of antimicrobial resistance ...

We developed a theoretical dynamic general equilibrium model using a system of equations to characterize the economic interactions of agents, divided into individual several AMR-specific regions Estimating the economic costs of antimicrobial resistance

Estimating Nonlinear Time-Series Models Using Simulated ...

ESTIMATING NONLINEAR TIME-SERIES MODELS 2 SIMULATED QUASI-MAXIMUM LIKELIHOOD 21 Preliminaries Let the $k \times 1$ vector $13 E C$, where C is a compact subset of W_k , consist of the parameters of a fully specified dynamic economic model

Mechanics of Forming and Estimating Dynamic Linear ...

Mechanics of Forming and Estimating Dynamic Linear Economies Lars Peter Hansen University of Chicago Ellen R McGrattan Federal Reserve Bank of Minneapolis Thomas J Sargent University of Chicago and Stanford University ABSTRACT This paper catalogues formulas that are useful for estimating dynamic linear economic models We

Conditional Choice Probabilities and the Estimation of ...

and forecast how exogenous changes in economic constraints affect choices In contrast to models with continuous choices which can be estimated from the first-order conditions, the optimal decision rules for dynamic discrete choice models are characterized by inequality conditions This has prompted researchers to (numerically)

NBER WORKING PAPER SERIES ESTIMATING DYNAMIC ...

Estimating Dynamic Models of Imperfect Competition Patrick Bajari, C Lanier Benkard, and Jonathan Levin NBER Working Paper No 10450 April 2004 JEL No L0, C5 ABSTRACT We describe a two-step algorithm for estimating dynamic games under the assumption that behavior is consistent with Markov Perfect Equilibrium

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