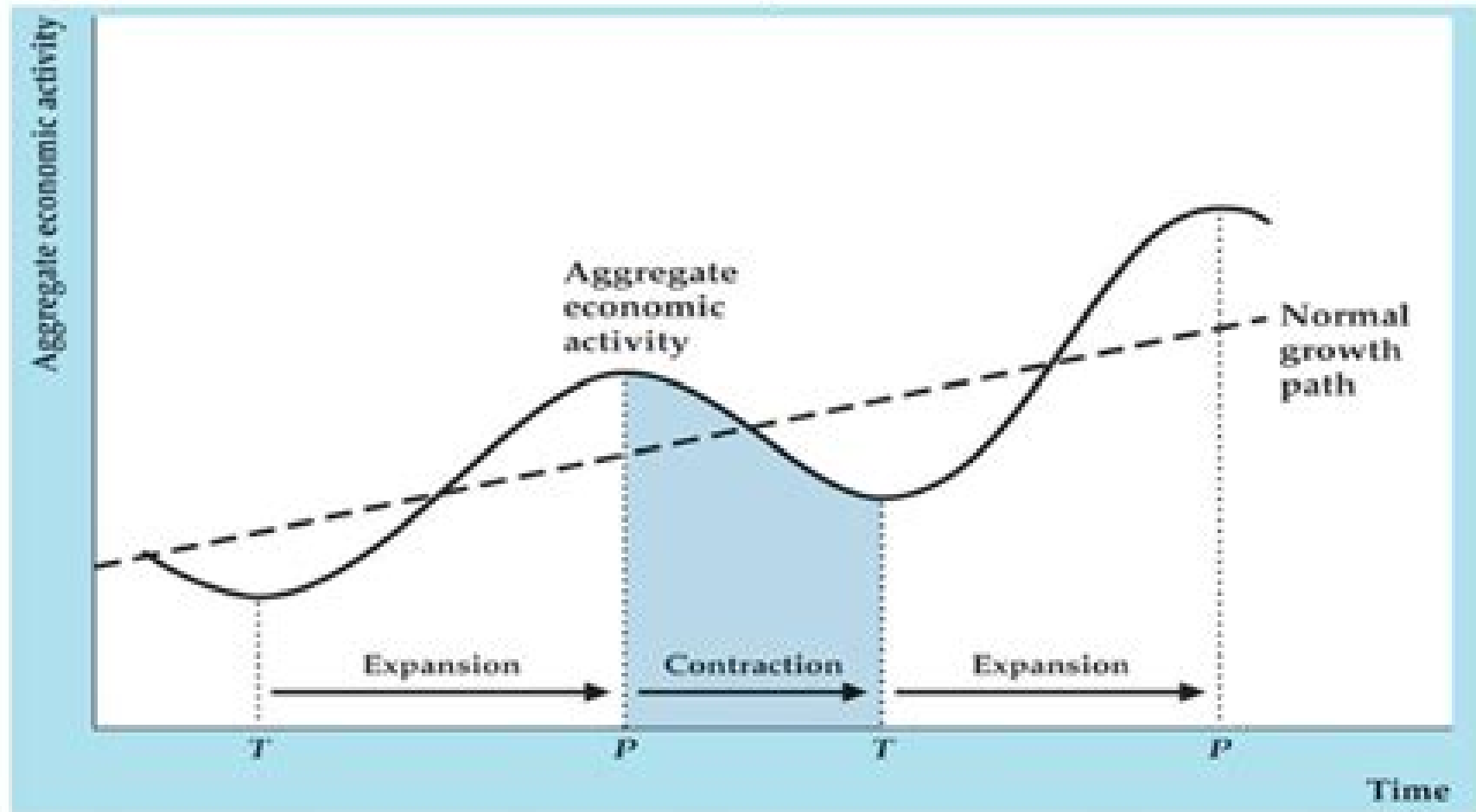


# Figure 8.1 A business cycle

Aggregate economic activity declines in a *contraction* or *recession* until it reaches a *trough*



# Discretionary Control Of Aggregate Economic Activity

**Michael D. Intriligator**



## **Discretionary Control Of Aggregate Economic Activity:**

*Discretionary Control of Aggregate Economic Activity* Kenneth D. Garbade, 1975      *Estimating How the Macroeconomy Works* Ray C. Fair, Ray C. Fair, 2009-06-30 Macroeconomics tries to describe and explain the economywide movement of prices output and unemployment The field has been sharply divided among various schools including Keynesian monetarist new classical and others It has also been split between theorists and empiricists Ray Fair is a resolute empiricist developing and refining methods for testing theories and models The field cannot advance without the discipline of testing how well the models approximate the data Using a multicountry econometric model he examines several important questions including what causes inflation how monetary authorities behave and what are their stabilization limits how large is the wealth effect on aggregate consumption whether European monetary policy has been too restrictive and how large are the stabilization costs to Europe of adopting the euro He finds among other things little evidence for the rational expectations hypothesis and for the so called non accelerating inflation rate of unemployment NAIRU hypothesis He also shows that the U S economy in the last half of the 1990s was not a new age economy

**Specification, Estimation, and Analysis of Macroeconometric Models** Ray C. Fair, 1984 This book gives a practical applications oriented account of the latest techniques for estimating and analyzing large nonlinear macroeconomic models Ray Fair demonstrates the application of these techniques in a detailed presentation of several actual models including his United States model his multicountry model Sargent's classical macroeconomic model autoregressive and vector autoregressive models and a small twelve equation linear structural model He devotes a good deal of attention to the difficult and often neglected problem of moving from theoretical to econometric models In addition he provides an extensive discussion of optimal control techniques and methods for estimating and analyzing rational expectations models A computer program that handles all the techniques in the book is available from the author making it possible to use the techniques with little additional programming The book presents the logic of this program A smaller program for personal microcomputers for analysis of Fair's United States model is available from Urban Systems Research Engineering Inc Anyone wanting to learn how to use large macroeconomic models including researchers graduate students economic forecasters and people in business and government both in the United States and abroad will find this an essential guidebook

**Review of Current Information in the Treasury Department Library** United States. Department of the Treasury. Library, 1976      **Stochastic Control for Economic Models** David A. Kendrick, 1981

*Feedback* David Andrew Kendrick, 2012-12-06 In the past fifteen years a new field of research has emerged in economics the application of control theory methods to macroeconomics and to microeconomics The papers and books which have resulted from this research are important to the development of theoretical and applied economics However they are inaccessible to many with interest in economics because of the technical nature of the discussion This book attempts to make the macro economic portion of this literature more accessible by providing a discussion of the key issues using words and

figures rather than mathematical symbols I would like to thank my mentors and colleagues in control theory and economics for their help over the years Masanao Aoki Michael Athans Yaakov Bar Shalom Jeremy Bray Arthur Bryson Gregory Chow Ray Fair Laurie Henrikson David Livesey Raman Mehra Alfred Norman Robert Pindyck Franklin Shupp John Taylor Lance Taylor Peter Tinsley Edison Tse and Stephen Turnovsky

*Dynamic Modelling and Control of National Economies*, 1986 Béla Martos, Louis-François Pau, M. Ziermann, 1987 This IFAC symposium considers the modelling analysis and control of various economic and socio economic systems The volume is divided into three sections covering economic theory macroeconomic policymaking national sectoral and regional models mathematical algorithmical and computational methods of modelling giving a clear and concise view of the use of computer systems in the world of economics

**Annals of Economic and Social Measurement**, 1977

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The Instruments and Operating Procedures for Conducting Monetary Policy in the Group of Five Countries International Monetary Fund, 1989-07-21 This paper examines and compares the instruments and procedures currently employed by the central banks of France Germany Japan the United Kingdom and the United States for implementing monetary policy in the short run The analysis indicates that the monetary authorities of these five countries focus on influencing certain short term interest rates in implementing monetary policy Thus to the extent that interest rate developments affect the behavior of exchange rates this analysis facilitates ascertaining changes in monetary policies in the G 5 countries and their exchange rate implications

*Handbook of Mathematical Economics: Mathematical approaches to microeconomic theory* Kenneth Joseph Arrow, Michael D. Intriligator, 1981 V 1 Historical introduction v 2 Mathematical approaches to microeconomic theory v 3 Mathematical approaches to welfare economics

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**Frontiers of Quantitative Economics** Econometric Society. World Congress, 1977

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