# Business Cycles

Theory and Evidence

Andy Mullineux David G. Dickinson Wensheng Peng

# **Business Cycles Theory And Evidence**

Paolo Annunziato, Mario Baldassarri

# **Business Cycles Theory And Evidence:**

Business Cycles Andy Mullineux, David G. Dickinson, Wensheng Peng, 1993-06-07 This textbook provides a comprehensive and up to date review of the rapidly expanding business cycle literature It covers three key strands of the theory which have dominated recent literature in the subject equilibrium monetary and real business cycles nonlinear business cycle models and political business cycle theories Business Cycles is designed for advanced undergraduate and postgraduate students of macroeconomics and monetary theory and policy and academic economists wishing to keep abreast of the substantial recent developments in this field *The Business Cycle: Theories and Evidence* M.T. Belongia, Michelle R. Garfinkel, 2012-12-06 These proceedings from a conference held at the Federal Reserve Bank of St Louis on October 17 18 1991 attempted to layout what we currently know about aggregate economic fluctuations Identifying what we know inevitably reveals what we do not know about such fluctuations as well From the vantage point of where the conference s participants view our current understanding to be these proceedings can be seen as suggesting an agenda for further research The conference was divided into five sections It began with the formulation of an empirical definition of the business cycle and a recitation of the stylized facts that must be explained by any theory that purports to capture the business cycle's essence After outlining the historical develop ment and key features of the current theories of business cycles the conference evaluated these theories on the basis of their ability to explain the facts Included in this evaluation was a discussion of whether and how the competing theories could be distinguished empirically. The conference then examined the implications for policy of what is known and not known about business cycles A panel discussion closed the conference high lighting important unresolved theoretical and empirical issues that should be taken up in future business cycle research What Is a Business Cycle Before gaining a genuine understanding of business cycles economists must agree and be clear about what they mean when they refer to the cycle **Business Cycles: Theories, Evidence and Analysis** Niels Thygesen, Kumaraswamy Velupillai, Stefano Zambelli, 1991-10-22 The new classical revolution seems to have transformed macroeconomics into the theory of economic fluctuations It is in a sense a return to the origins of macroeconomics as a discipline as fashioned by Hayek Keynes and Lindahl But the scope has shifted in the intervening five decades and more It is this new scope and the new tools that forge its expansion that are surveyed and analysed in this volume **Determinants** of Growth and Business Cycles Christoph Hausen, 2003 Economic growth and business cycles are two distinct but closely related issues Economic growth is one of the most demanding challenges for policy makers and economists all over the world In industrial countries significant demographic changes in the decades ahead will have a major impact At the same time the degree of interdependency between economic regions is increasing posing a challenge for industrial as well as developing countries Business cycles as a topic for economic research sometimes follow a cyclical pattern themselves Especially after long and strong boom periods the business cycle is often said to be obsolete replaced by a new kind of pattern a new

economy or the like The empirical problem for analysts of both growth and business cycles is that new developments are difficult to monitor in real time Cyclical structural and other patterns are overlapping making it difficult to assess the nature of observations The INFER Annual Conference 2003 on Determinants of Growth and Business Cycles Theory Empirical Evidence and Policy Implications which was held in September 2003 in Giessen Germany gave room for theoretical papers empirical results and case studies including vigorous policy statements as well as elaborate modelling with a focus on practical relevance Most of the presented papers and one of the introductory lectures are included in this volume Papers were presented in three sessions Session I focused on the Determinants of Growth Session II was on Business Cycles Theory and Empirical Evidence Session III covered Convergence and Economic Development Contributors to this volume come from two continents and eight countries working in research institutes universities central banks and international organisations

**Business Cycles** Victor Zarnowitz, 2007-11-01 This volume presents the most complete collection available of the work of Victor Zarnowitz a leader in the study of business cycles growth inflation and forecasting With characteristic insight Zarnowitz examines theories of the business cycle including Keynesian and monetary theories and more recent rational expectation and real business cycle theories He also measures trends and cycles in economic activity evaluates the performance of leading indicators and their composite measures surveys forecasting tools and performance of business and academic economists discusses historical changes in the nature and sources of business cycles and analyzes how successfully forecasting firms and economists predict such key economic variables as interest rates and inflation Business Cycles: Theories, Evidence and Analysis International Economic Association, 1991-10-21 The new classical revolution seems to have transformed macroeconomics into the theory of economic fluctuations It is in a sense a return to the origins of macroeconomics as a discipline as fashioned by Hayek Keynes and Lindahl But the scope has shifted in the intervening five decades and more It is this new scope and the new tools that forge its expansion that are surveyed and analysed in this **Frontiers of Business Cycle Research** Thomas F. Cooley, 1995-02-26 This introduction to modern business volume cycle theory uses a neoclassical growth framework to study the economic fluctuations associated with the business cycle Presenting advances in dynamic economic theory and computational methods it applies concepts to t **Business Cycles: Theory and Empirical Methods** Willi Semmler, 2012-12-06 In macrodynamics and business cycle analysis we find nowadays a variety of approaches elaborating frameworks for studying the fluctuations in economic and financial data These approaches are viewed from Keynesian monetarist and rational expectations standpoints There are now also numerous empirical methods for the testing of nonlinear data generating mechanisms. This volume brings together a selection of contributions on theories of the business cycle and new empirical methods and synopsizes the new results The volume i gives an overview of current models and modern concepts and tools for analyzing the business cycle ii demonstrates where possible the relation of those models to the history of business cycle analysis and iii presents current work surveys and

original work on new empirical methods of studying cycle generating mechanisms Is the Economic Cycle Still Alive? Paolo Annunziato, Mario Baldassarri, 1994-02-12 We are now living in a period of disillusion in the ability of economic policy to stabilise the economy This is proven by the onset of severe world recession in the early 1980s and the inability to invert the negative phase of the business cycle under way in the industrialized countries in the early 1990s The failure of old policies motivates the research into the causes of economic fluctuations and their measurement whose results are published Money, Banking, and the Business Cycle Brian P. Simpson, 2015-12-11 Money Banking and the Business Cycle provides a comprehensive framework for analyzing these mechanisms and offers a robust prescription for reducing financial instability over the long term Volume I bridges tough economic theory with empirical evidence Cycle: Theories and Evidence M.T. Belongia, Michelle R. Garfinkel, 1992-10-31 These proceedings from a conference held at the Federal Reserve Bank of St Louis on October 17 18 1991 attempted to layout what we currently know about aggregate economic fluctuations Identifying what we know inevitably reveals what we do not know about such fluctuations as well From the vantage point of where the conference s participants view our current understanding to be these proceedings can be seen as suggesting an agenda for further research The conference was divided into five sections It began with the formu lation of an empirical definition of the business cycle and a recitation of the stylized facts that must be explained by any theory that purports to capture the business cycle's essence After outlining the historical develop ment and key features of the current theories of business cycles the conference evaluated these theories on the basis of their ability to explain the facts Included in this evaluation was a discussion of whether and how the competing theories could be distinguished empirically The conference then examined the implications for policy of what is known and not known about business cycles A panel discussion closed the conference high lighting important unresolved theoretical and empirical issues that should be taken up in future business cycle research What Is a Business Cycle Before gaining a genuine understanding of business cycles economists must agree and be clear about what they mean when they refer to the cycle Business Cycles Kirsten Ralf,2012-12-06 When writing the preface the main work has been done What remains is thanking all those people who directly or indirectly contributed to the out come My thanks go to my family and friends for their encouragement towards the completion of this book Among the academic profession I would like to thank Prof Dr Dr Harald Scherf my academic teacher first During the years at Hamburg University I benefitted especially from his profound knowledge of Keynesian theory His way of examining an argument in an unbiased way helped me a lot to carry out the reseach I wanted to do His confidence enabled me to finish the work A part of the book was written while I was a visiting fellow at DELTA Paris where I am particularly indebted to Roger Guesnerie I have benefitted from his encouragement advice and gentle criticism during discussions and seminars especially on the topic of the time structure of economic dynamics I would like to acknowledge the hospitality and stimulating atmosphere at DELTA Different versions of the manuscript or parts of it have been read by Prof

Dr Manfred Holler Dr Jorg Bibow and Dr Gabriele Kasten Their comments and suggestions were quite helpul and are gratefully acknowledged Additionally I have to thank Prof Dr M Funke and Prof Dr V Timmer mann **International business cycles** David K. Backus, 1993 Real Business Cycle Models in Economics Warren Young, 2014-01-10 The purpose of this book is to describe the intellectual process by which Real Business Cycle models were developed The approach taken focuses on the core elements in the development of RBC models i building blocks ii catalysts and iii meta syntheses This is done by detailed examination of all available unpublished variorum drafts of the key papers in the RBC story so as to determine the origins of the ideas The analysis of the process their discovery is then set out followed by explanations of the evolution and dissemination of the models from first generation papers through full blown research programs This is supplemented by interviews and correspondence with the individuals who were at the center of the development of RBC models such as Kydland Prescott Long Plosser King Lucas and Barro among others This book gets stright to the heart of the debates surrounding RBC models and as such contributes to a real assessment of their impact on modern macroeconomics. The volume therefore will interest all scholars looking at macroeconomics as well as historians of economic thought more generally International Business Cycles David Backus, Patrick J. Kehoe, Finn E. Kydland, 1993 We review recent work comparing properties of international business cycles with those of dynamic general equilibrium models emphasizing two discrepancies between theory and data that we refer to as anomalies The first is the consumption output productivity anomaly in the data we generally find that the correlation across countries of output fluctuations is larger than the analogous consumption and productivity correlations In theoretical economies we find for a wide range of parameter values that the consumption correlation exceeds the productivity and output correlations The second anomaly concerns relative price movements the standard deviation of the terms of trade is considerably larger in the data than it is in theoretical economies We speculate on changes in theoretical structure that might bring theory and data closer together

 eased or even abolished the fluctuations in West ern economies which motivated studies of many classical and neoclassical economists for more than 100 years. The reasoning behind the conviction that business cycles would increasingly become irrelevant was rather simple if an economy fluctuates for whatever reason then it is almost always possible to neutralize these cyclic motions by means of anti cyclic demand policies. From the 1950 s until the mid Sixties business cycle theory had often been considered either as an appendix to growth theory or as an academic exercise in dynamical economics. The common business cycle models were essentially multiplier accelerator models whose sensitive dependence on parameter values in order to be called business cycle models suggested a rather improbable occurrence of continuing oscillations. The obvious success in compensating business cycles in those days prevented intensive concern with the occurrence of cycles. Rather business cycle theory turned into stabilization theory which investigated theoretical possibilities of stabilizing a fluctuating economy. Many macroeconomic textbooks appeared in the Sixties which consequently identified business cycle theory with inquiries on the possibilities to stabilize economies 2 Introduction by means of active fiscal or monetary policies.

Business Cycles ,1997 This paper looks at recent advances in the study of aggregate fluctuations Our emphasis is on three prominent areas of research the stochastic growth model economies which exhibit macroeconomic complementarities and models that emphasize heterogeneity Each section of the paper outlines the theory discusses relevant empirical evidence and then discusses some implications of the analysis Business Cycles Victor Zarnowitz,1995-01-01 This volume presents the most complete collection available of the work of Victor Zarnowitz a leader in the study of business cycles growth inflation and forecasting With characteristic insight Zarnowitz examines theories of the business cycle including Keynesian and monetary theories and more recent rational expectation and real business cycle theories He also measures trends and cycles in economic activity evaluates the performance of leading indicators and their composite measures surveys forecasting tools and performance of business and academic economists discusses historical changes in the nature and sources of business cycles and analyzes how successfully forecasting firms and economists predict such key economic variables as interest rates and inflation

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