

NONLINEAR ECONOMIC MODELS

CHARLES W. CLARKE
Time Series and
Nonlinear Models
Applications

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Nonlinear Economic Models

Jun Ma, Mark Wohar



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Nonlinear Economic Models John Creedy, Vance Martin, 1997 The book provides valuable introductory material that is accessible to students and scholars interested in this exciting research area as well as presenting the results of new and original research Nonlinear Economic Models provides a sequel to Chaos and Nonlinear Models by the same editors

Advances in Non-linear Economic Modeling Frauke Schleier-van Gellecom, 2013-12-11 In recent years nonlinearities have gained increasing importance in economic and econometric research particularly after the financial crisis and the economic downturn after 2007 This book contains theoretical computational and empirical papers that incorporate nonlinearities in econometric models and apply them to real economic problems It intends to serve as an inspiration for researchers to take potential nonlinearities in account Researchers should be aware of applying linear model types spuriously to problems which include non linear features It is indispensable to use the correct model type in order to avoid biased recommendations for economic policy

Dynamic Nonlinear Econometric Models Benedikt M Pötscher, Ingmar Prucha, 1997-07-17 Many relationships in economics and also in other fields are both dynamic and nonlinear A major advance in econometrics over the last fifteen years has been the development of a theory of estimation and inference for dynamic nonlinear models This advance was accompanied by improvements in computer technology that facilitate the practical implementation of such estimation methods In two articles in Econometric Reviews i e Pötscher and Prucha 1991a b we provided an expository discussion of the basic structure of the asymptotic theory of M estimators in dynamic nonlinear models and a review of the literature up to the beginning of this decade Among others the class of M estimators contains least mean distance estimators including maximum likelihood estimators and generalized method of moment estimators The present book expands and revises the discussion in those articles It is geared towards the professional econometrician or statistician Besides reviewing the literature we also presented in the above mentioned articles a number of then new results One example is a consistency result for the case where the identifiable uniqueness condition fails

Discrete Methods for the Estimation of Nonlinear Economic Models Leland Edward Farmer, 2017 Economists increasingly use nonlinear methods to confront their theories with data The switch from linear to nonlinear methods is driven in part by increased computing power but also by a desire to understand economic phenomena that cannot easily be captured by linear models My research is informed by questions at the intersection of macroeconomics and finance that cannot be addressed with standard methods Existing methods for estimating nonlinear dynamic models are either too computationally complex to be of practical use or rely on local approximations which fail to adequately capture the nonlinear features of interest My research develops a new methodology for accurately estimating nonlinear dynamic models which is computationally simple and easy to apply In my dissertation I apply this methodology to study a model of interest rate dynamics near the zero lower bound an asset pricing model of rare disasters and a model of learning about cash flows in the presence of structural change

Nonlinear

Models, Labour Markets, and Exchange John Creedy, 2002-07-29 Nonlinear Models Labour Markets and Exchange offers a number of broad introductory surveys in the areas of nonlinear modelling labour economics and the economic analysis of exchange This collection of articles consists largely of recently published refereed papers The early chapters provide an introduction to the analysis of chaos and strange attractors and the use of the very flexible generalised exponential family of frequency distributions in analysing both time series and cross sectional distributions The volume then provides syntheses of the theories of internal labour markets trade union bargaining and population ageing and its implications It goes on to survey a range of topics in the broad area of the theory of exchange which is central to the neoclassical economic model Finally the book provides some advice for students who are about to start their first piece of research It ends with a unique survey of the history of economic analysis Providing introductory material and syntheses of a wide range of topics Nonlinear Models Labour Markets and Exchange will be welcomed by economics academics and researchers interested in labour economics and econometrics

Nonlinear Econometric Modeling in Time Series William A. Barnett, 2000-05-22 Nonlinear Econometric Modeling in Time Series presents the more recent literature on nonlinear time series Specific topics covered with respect to nonlinearity include cointegration tests risk related asymmetries structural breaks and outliers Bayesian analysis with a threshold consistency and asymptotic normality asymptotic inference and error correction models With a world class panel of contributors this volume addresses topics with major applications for fields such as foreign exchange markets and interest rate analysis Eleventh in this series of international symposia this volume is also part of the European Conference Series in Quantitative Economics and Econometrics EC 2

Modelling Nonlinear Economic Time Series Timo Teräsvirta, Dag Tjøstheim, Clive W. J. Granger, 2010-12-16 This book contains an extensive up to date overview of nonlinear time series models and their application to modelling economic relationships It considers nonlinear models in stationary and nonstationary frameworks and both parametric and nonparametric models are discussed The book contains examples of nonlinear models in economic theory and presents the most common nonlinear time series models Importantly it shows the reader how to apply these models in practice For this purpose the building of various nonlinear models with its three stages of model building specification estimation and evaluation is discussed in detail and is illustrated by several examples involving both economic and non economic data Since estimation of nonlinear time series models is carried out using numerical algorithms the book contains a chapter on estimating parametric nonlinear models and another on estimating nonparametric ones Forecasting is a major reason for building time series models linear or nonlinear The book contains a discussion on forecasting with nonlinear models both parametric and nonparametric and considers numerical techniques necessary for computing multi period forecasts from them The main focus of the book is on models of the conditional mean but models of the conditional variance mainly those of autoregressive conditional heteroskedasticity receive attention as well A separate chapter is devoted to state space models As a whole the book is an indispensable tool for

researchers interested in nonlinear time series and is also suitable for teaching courses in econometrics and time series analysis

Nonlinear Dynamical Systems in Economics Marji Lines, 2005-08-03 Many problems in theoretical economics are mathematically formalized as dynamical systems of difference and differential equations In recent years a truly open approach to studying the dynamical behavior of these models has begun to make its way into the mainstream That is economists formulate their hypotheses and study the dynamics of the resulting models rather than formulating the dynamics and studying hypotheses that could lead to models with such dynamics This is a great progress over using linear models or using nonlinear models with a linear approach or even squeezing economic models into well studied nonlinear systems from other fields There are today a number of economic journals open to publishing this type of work and some of these have become important There are several societies which have annual meetings on the subject and participation at these has been growing at a good rate And of course there are methods and techniques available to a more general audience as well as a greater availability of software for numerical and graphical analysis that makes this type of research even more exciting The lecturers for the Advanced School on Nonlinear Dynamical Systems in Economics who represent a wide selection of the research areas to which the theory has been applied agree on the importance of simulations and computer based analysis The School emphasized computer applications of models and methods and all contributors ran computer lab sessions

Chaos and Non-linear Models in Economics John Creedy, Vance Martin, 1994 Non linear models are increasingly being applied to phenomena that are otherwise very difficult to model such as financial markets economic growth agricultural price cycles business cycles diffusion processes and overlapping generation models Chaos and Non Linear Models in Economics makes important advances in the theory and application of non linear modelling accessible to advanced students The contributions to this volume include both introductory chapters which review the fundamental theoretical and statistical characteristics of non linear models and keep the use of mathematics to a minimum and chapters which introduce more sophisticated techniques

Essays on the Solution, Estimation, and Analysis of Dynamic Nonlinear Economic Models Xiongwen Rui, 1995 *Nonlinear Economic Dynamics and Financial Modelling* Roberto Dieci, Xue-Zhong He, Cars Hommes, 2014-07-26 This book reflects the state of the art on nonlinear economic dynamics financial market modelling and quantitative finance It contains eighteen papers with topics ranging from disequilibrium macroeconomics monetary dynamics monopoly financial market and limit order market models with boundedly rational heterogeneous agents to estimation time series modelling and empirical analysis and from risk management of interest rate products futures price volatility and American option pricing with stochastic volatility to evaluation of risk and derivatives of electricity market The book illustrates some of the most recent research tools in these areas and will be of interest to economists working in economic dynamics and financial market modelling to mathematicians who are interested in applying complexity theory to economics and finance and to market practitioners and researchers in quantitative finance interested in limit order futures and

electricity market modelling derivative pricing and risk management **Solving Nonlinear Economic Models Accurately Via a Linear Representation** K. R. Pearson,1991 **Stochastic control of nonlinear economic models** Reinhard Neck,Josef Matulka,1992 Modelling Nonlinear Economic Time Series Timo Teräsvirta,Clive William John Granger,Dag Tjøstheim,2010 A comprehensive assessment of many recent developments in the modelling of time series this text introduces various nonlinear models and discusses their practical use encouraging the reader to apply nonlinear models to their practical modelling problems Recent Advances in Estimating Nonlinear Models Jun Ma,Mark Wohar,2017-04-30

Nonlinear models have been used extensively in the areas of economics and finance Recent literature on the topic has shown that a large number of series exhibit nonlinear dynamics as opposed to the alternative linear dynamics Incorporating these concepts involves deriving and estimating nonlinear time series models and these have typically taken the form of Threshold Autoregression TAR models Exponential Smooth Transition ESTAR models and Markov Switching MS models among several others This edited volume provides a timely overview of nonlinear estimation techniques offering new methods and insights into nonlinear time series analysis It features cutting edge research from leading academics in economics finance and business management and will focus on such topics as Zero Information Limit Conditions using Markov Switching Models to analyze economics series and how best to distinguish between competing nonlinear models Principles and techniques in this book will appeal to econometricians finance professors teaching quantitative finance researchers and graduate students interested in learning how to apply advances in nonlinear time series modeling to solve complex problems in economics and finance **Nonlinear Models For Economic Decision Processes** Ionut Purica,2010-01-20 Using models developed in one branch of science to describe similar behaviors encountered in a different one is the essence of a synergetic approach A wide range of topics has been developed including Agent based models econophysics socio economic networks information bounded rationality and learning in economics markets as complex adaptive systems evolutionary economics multiscale analysis and modeling nonlinear dynamics and econometrics physics of risk statistical and probabilistic methods in economics and finance This publication concentrates on process behavior of economic systems and building models that stem from Haken s Prigogine s Taylor s work as well as from nuclear physics models a *Optimal Policies for Nonlinear Economic Models* Dmitri Blueschke,2014-01 Many interesting economic models cannot be solved analytically using the standard mathematical techniques Nonlinear stochastic optimal control problems and nonlinear dynamic tracking games are two research areas where this problem occurs frequently and which are discussed in this work This book gives some insight into these frameworks both on the theoretical basis and giving application examples From the theoretical point of view this book describes both frameworks and presents two numerical methods designed to solve such problems The algorithm OPTCON2 is designed for solving nonlinear stochastic optimal control problems The algorithm OPTGAME3 is designed for solving nonlinear dynamic tracking games The application part of the book gives several examples of using these frameworks

for economic problems The present work is oriented at readers which are mainly interested in research As such the book is aimed at graduate students and researchers mainly but not only in economics Modelling Nonlinear Economic Relationships Clive William John Granger,Timo Teräsvirta,1993 **Chaos, Complexity, And Nonlinear Economic Theory** Wei-bin Zhang,2023-05-17 What do economic chaos and uncertainties mean in rational or irrational economic theories How do simple deterministic interactions among a few variables lead to unpredictable complex phenomena Why is complexity of economies causing so many conflicts and confusions worldwide This book provides a comprehensive introduction to recent developments of complexity theory in economics It presents different models based on well accepted economic mechanisms such as the Solow model Ramsey model and Lucas model It is focused on presenting complex behaviors such as business cycles aperiodic motion bifurcations catastrophes chaos and hidden attractors in basic economic models with nonlinear behavior It shows how complex nonlinear phenomena are identified from various economic mechanisms and theories These models demonstrate that the traditional or dominant economic views on evolution of for instance capitalism market free competition or Keynesian economics are not generally valid Markets are unpredictable and nobody knows with certainty the consequences of policies or other external factors in economic systems with simple interactions Growth Theory, Nonlinear Dynamics, and Economic Modelling William A. Brock,2001-01-01 Buz Brock's contribution to economic theory in general and economic dynamics in particular are characterized by an unmatched richness of ideas and by deep theoretical empirical as well as computational analysis Brock's contribution to economic dynamics range from one extreme of the field global stability of stochastic optimal growth models to another extreme market instability and nonlinearity in economic and financial modelling and data analysis But his work also includes environmental and economic policy issues and more recently the modelling of markets as complex adaptive systems This collection of essays reflects Brock's richness of ideas that have motivated economists for more than three decades already and will continue to influence many economists for the next decades to come Cars H Hommes University of Amsterdam The Netherlands Buz Brock has been from the beginning of his career one of the most original thinkers in dynamic economics His early work showed that growth with random elements could be studied effectively and above all posed exactly the right questions His more recent work has brought complexity theory to the fore and shown its implications for financial and other markets In the process he has both introduced and used econometric tools to show the relevance of his work to empirically observed phenomena It is very useful to have his work in collected form Kenneth J Arrow Stanford University US This outstanding collection of William Brock's essays illustrates the power of dynamic modelling to shed light on the forces for stability and instability in economic systems The articles selected reflect his best work and are indicative both of the type of policy problem that he finds challenging and the complex methodology that he uses to solve them Also included is an introduction by Brock to his own work which helps tie together the main aspects of his research to date

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