The British National Bibliography Arthur James Wells 1993

*The Electronic Village* Dale Orr 1998 Papers in this volume, mostly from a conference on the information economy, provide analysis and discussion of some of the economic and public policy issues related to the revolutionary changes occurring in telecommunications. Topics of papers include: the impacts of changing technologies in communication and information processing on regulatory and other government policies; the different approaches to telecommunications regulation in Canada and the United States; international influences on Canadian communications policy; policies affecting foreign direct investment in telecommunications; the links between improvements in telecommunication infrastructure and economic growth; the determinants of the geographic distribution of information technology in the United States, 1986-92; and broadcasting regulation and government policies in Canada.

**Econometric Modelling of Stock Market Intraday Activity**

Luc Bauwens 2001-08-31 The recent widespread availability of intraday tick-by-tick databases for stocks, options and currencies has had an important impact on research in applied financial econometrics and market microstructure. Econometric Modelling of Stock Market Intraday Activity focuses on the econometric modelling of intraday tick-by-tick transaction data (trades and quote) for stock traded on the New York Stock Exchange (NYSE). Recent quantitative modelling tools such as intraday duration models and GARCH modes are presented. A survey of trading mechanisms in financial markets and a review of market microstructure issues is also included, which allows to gain a better understanding of the motivation underlying the use of the quantitative models. In the empirical applications, the link is made with the models of the market microstructure literature that have proposed an explicit treatment of time in the trading process. Other empirical applications deal with the modelling of intraday volatility and intraday Value-at-Risk. Although the models are applied to data for stock traded on the NYSE, they are not specific to this exchange and could be used to analyze other existing trading mechanisms. Accordingly, this book should be of interest to academics and graduate students involved in empirical finance and applied econometrics. Regulators working for exchanges, and practitioners in banks or brokerage firms.

**Institutions, Equilibria and Efficiency**

Christian Schultz 2006-02-13 Competition and efficiency is at the core of economic theory. This volume collects papers of leading scholars, which extend the conventional general equilibrium model in important ways: Efficiency and price regulation are studied when markets are incomplete and existence of equilibria in such settings is proven under very general preference assumptions. The model is extended to include geographical location choice, a commodity space incorporating manufacturing imprecision and preferences for club-membership, schools and firms. Inefficiencies arising from household externalities or group membership are evaluated. Core equivalence is shown for bargaining economies. The theory of risk aversion is extended and the relation between risk taking and wealth is experimentally investigated. Other topics include determinacy in OLG with cash-in-advance constraints, income distribution and democracy in OLG, learning in OLG and in games, optimal pricing of derivative securities, the impact of heterogeneity at the individual level for aggregate consumption, and adaptive contracting in view of uncertainty.

**Econometrics: Econometrics and the cost of capital : essays in honor of Dale W. Jorgenson**

Dale Weldeau Jorgenson 2000 This volume summarizes the economic theory, the econometric methodology and the empirical findings resulting from the new approach to econometric modelling of producer behaviour.

**Foundations of International Macroeconomics**

Maurice Obstfeld 1996-09-12 Foundations of International Macroeconomics is an innovative text that offers the first integrative modern treatment of the core issues in open economy macroeconomics and finance. With its clear and accessible style, it is suitable for first-year graduate macroeconomics courses as well as graduate courses in international macroeconomics and finance. Each chapter incorporates an extensive and eclectic array of empirical evidence. For the beginning student, these examples provide motivation and aid in understanding the practical value of the economic models developed. For advanced researchers, they highlight key insights and conundrums in the field. Topic coverage includes intertemporal consumption and investment theory, government spending and budget deficits, finance theory and asset pricing, the implications of (and problems inherent in) international capital market integration, growth, inflation and seignorage, policy credibility, real and nominal exchange rate determination, and many interesting special topics such as speculative attacks, target exchange rate zones, and parallels between immigration and capital mobility. Most main results are derived both for the small country and world economy cases. The first seven chapters cover models of the real economy, while the final three chapters incorporate the economy’s monetary side, including an innovative approach to bridging the usual chasm between real and monetary models.

**Estimating Trade Elasticities**

Jaime Marquez 2002-08-31 The analysis starts with the practical implications of optimizing behavior for estimation and it follows with a re-examination of the puzzling income elasticity for US imports that three decades of studies have not resolved. The analysis then turns to the study of the role of income and prices in determining the expansion in Asian trade, a study largely neglected in fifty years of research.

**Consumer Demand in the United States**

Lester D. Taylor 2009-11-25 A classic treatise that defined the field of applied demand analysis, Consumer Demand in the United States: Prices, Income, and Consumption Behavior is now fully updated and expanded for a new generation. Consumption expenditures by households in the United States account for about 70% of America’s GDP. The primary focus in this book is on how households adjust these expenditures in response to changes in price and income. Econometric estimates of price and income elasticities are obtained for an exhaustive array of goods and services using data from surveys conducted by the Bureau of Labor Statistics and aggregate consumption expenditures from the National Income and Product Accounts, providing a better understanding of consumer demand. Practical models for forecasting future price and income elasticities are also demonstrated. Fully revised with over a dozen new chapters and appendices, the book revisits the original Houthakker-Taylor models while examining new material as well, such as the use of quantile regression and the stationarity of consumer preference. It
also explores the emerging connection between neuroscience and consumer behavior, integrating the economic literature on demand theory with psychology literature. The most comprehensive treatment of the topic to date, this volume will be an essential resource for any researcher, student or professional economist working on consumer behavior or demand theory, as well as investors and policymakers concerned with the impact of economic fluctuations.

**Emerging Markets and the Global Economy** Mohamed El Hedi Aroudi 2013-12-26 Emerging Markets and the Global Economy investigates analytical techniques suited to emerging market economies, which are typically prone to policy shocks. Despite the large body of emerging market finance literature, their underlying dynamics and interactions with other economies remain challenging and mysterious because standard financial models measure these through aggregates. Describing the linkages among emerging and developed markets, this collection systematically explores several crucial issues in asset valuation and risk management. Contributors present new theoretical constructions and empirical methods for handling cross-country volatility and sudden regime shifts. Usually attractive for investors because of the superior growth they can deliver, emerging markets can have a low correlation with developed markets. This collection advances your knowledge about their inherent characteristics. Foreword by Ali M. Kutan Concentrates on post-crisis roles of emerging markets in advanced market countries' trade and financial flows. In addition, the book addresses questions which are important to practitioners, policymakers, and academic economists. In addition, the book addresses more technical econometric considerations such as the importance of the choice between single-equation and system-wide approaches to modeling the exchange rate, and the reduced form versus structural equation problems. Readers will gain both a comprehensive overview of the way macroeconomists approach exchange rate modeling, and an understanding of how advanced techniques can help them explain and predict the behavior of this crucial economic variable.

**Mathematical Economics and Game Theory** R. Henn 2012-12-06 The Econometrics of Panel Data László Mátyás 2013-12-01 The aim of this volume is to provide a general overview of the econometrics of panel data, both from a theoretical and from an applied viewpoint. Since the pioneering papers by Edwin Kuh (1959), Yair Mundiak (1961), Irving Hoch (1962), and Pietro Balestra and Marc Nerlove (1966), the pooling of cross sections and time series data has become an increasingly popular way of estimating economic relationships. Each of these contributions has added to the information lacking in the other, so a combination of both leads to more accurate and reliable results than would be achievable by one type of series alone. Over the last 30 years much work has been done: investigation of the properties of the applied estimators and test statistics, analysis of dynamic models and the effects of event measurement errors, etc. These are just some of the problems addressed by this work. In addition, some specific difficulties associated with the use of panel data, such as attrition, heterogeneity, selectivity bias, pseudo panels etc., have also been explored. The first chapter of this book, which takes up Parts I and II, is to give as complete and up-to-date a presentation of these theoretical developments as possible. Part I is concerned with classical linear models and their extensions; Part II deals with nonlinear models and related issues: logit and probit models, latent variable models, duration and count data models, incomplete panels and selectivity bias, point processes, and simulation techniques.

**Money, Capital Mobility, and Trade** Guillermo A. Calvo 2004 Essays by leading economists and scholars reflecting on Mundell's broad influence on modern-open-economy macroeconomics. Trade, Stability, and Macroeconomics George Horwich 2014-05-10 Trade, Stability, and Macroeconomics: Essays in Honor of Lloyd A. Metzler provides information pertinent to the fundamental aspects of trade, stability, and macroeconomics. This book covers a variety of topics, including nontraded and intermediate commodities, prices, production, exchange rates, and wages. Organized into five parts encompassing 22 chapters, this book begins with an overview of the theory of international trade and the effect of a tariff or export tax on domestic prices. This text then defines the supply of the international commodities as a function of their prices and of the output of the domestic commodity. Other chapters consider the Stolper-Samuelson analysis of the effects of protection of the distribution of income. This book discusses as well the theory of external–internal balance or the assignment problem as related to macroeconomic policy in an open economy. The final chapter deals with the dynamic allocation of scarce resources. This book is a valuable resource for economists.

**Aggregation, Consumption and Trade** L. Phlips 2012-12-06 In this testament to the distinguished career of H.S. Houthakker a number of Professor Houthakker's friends, former colleagues and former students offer essays which build upon and extend his many distinguished contributions. Among the many distinguished contributors are Paul Samuelson, Werner Hildenbrand, John Muellbauer and Lester Telser. The book also includes four previously unpublished papers and notes by its distinguished dedicatee.

**Income Elasticity and Economic Development** M. Ohidul Haque 2006-03-30 This volume is mainly concerned with methods of estimating income elasticity. It is connected with economic development that can be achieved by reducing income inequality, a highly relevant subject in today's world for a wide range of policy areas.

**Permanent Income, Wealth, and Consumption** Thomas Mayer 2021-05-28 This title is part of UC Press's Voices Revived program, which commemorates University of California Press's mission to seek out and cultivate the brightest minds and give them voice, reach, and impact. Drawing on a backlist dating to 1893, Voices Revived makes high-quality, peer-reviewed scholarship accessible once again using print-on-demand technology. This title was...
profession: computer programs, from the generaiones addressed to the incidental researcher to the dedicated and sophisticated programs used by the experts, display the same terms and implement the same methodology. In short, there appears no visible alternative to the established methodol ogy and no sign of reservat ions concerning its validity. *Capital, Accumulation, and Money* L.D. Taylor 2013-03-09 Capital, Accumulation, and Money: An Integration of Capital, Growth, and Monetary Theory is a book about capital. A root concept of capital is developed which allows for most existing concepts of capital to be unified and related to one another in consistent fashion. Such a root concept of capital offers a framework for integrating monetary and capital theory, and for analyzing the functioning of an economy, whether that economy is in a steady state of subsistence or in a process of sustainable growth. Specifically, it is shown that a conservative balance sheet concept that both implies and imposes a variety of constraints on the macro behavior of an economy, constraints which make for straightforward understanding and analysis of such concepts as the real stock of money, real-balance effects, and the general price level. New and illuminating insights are also provided into aggregate supply and demand, natural and money rates of interest, the relationship between real and monetary economies, and economic growth and development. *Books in Print* 1995

*Growth of Economics in the Twentieth Century* K. Puttaswamaiah 2009 "The array of contributions offered in this volume on the growth of economics, is comprehensive. There are sufficient number of ideas and perspectives about economic theories to whet the appetite of the most scholars or readers. Others, more inclined to welcome efforts to explain economic phenomena, will find a diversity of interpretations of events which should be sufficient to stimulate the imagination as well as the understanding of policy choices." "The book offers insights about developments in economic theory and modes of analysis during the twentieth century and earlier." --Book Jacket. *The Econometrics of Demand Systems* David L. Edgerton 2012-12-06 This book contains some of the results from the research project "Demand for Food in the Nordic Countries", which was initiated in 1988 by Professor Olof Bolin of the Agricultural University in Ultuna, Sweden and by Professor Karl Johan Weckman, of the University of Helsinki, Finland. A pilot study was carried out by Bengt Assarsson, which in 1989 led to a successful application for a research grant from the NKJ (The Nordic Contact Body for Agricultural Research) through the national research councils for agricultural research in Denmark, Finland, Norway and Sweden. We are very grateful to Olof Bolin and Karl Johan Weckman, without whom this project would not have come about, and to the national research councils in the Nordic countries for the generous financial support we have received for this project. We have received comments and suggestions from our colleagues, and this has improved our work substantially. At the start of the project a reference group was formed, consisting of Professor Olof Bolin, Professor Anders Klevmarken, Agr. lie. Gert Aage Nielsen, Professor Karl Johan Weckman and Cando oecon. Per Halvor Vale. Gert Aage Nielsen left the group early in the project for a position in Landbanken, and was replaced by Professor Lars Otto, while Per Halvor Vale soon joined the research staff. The reference group has given us useful suggestions and encouraged us in our work. We are very grateful to them. *Hidden Markov Models* Ramaprasad Bhar 2006-04-18 Markov chains have increasingly become useful way of capturing the stochastic nature of many economic and financial variables. Although the hidden Markov processes have been widely employed for some time in many engineering applications e.g. speech recognition, its effectiveness has now been recognized in areas of social science research as well. The main aim of Hidden Markov Models: Applications to Financial Economics is to make such techniques available to more researchers in financial economics. As much we only cover the necessary theoretical aspects in each chapter while focusing on real life applications using contemporary data mainly from OECD group of countries. The underlying assumption here is that the researchers in financial economics would be familiar with such application although empirical techniques would be more traditional econometrics. Keeping the application level in a more familiar level, we focus on the methodology based on hidden Markov processes. This will, we believe, help the reader to develop more in-depth understanding of the modeling issues thereby benefiting their future research.