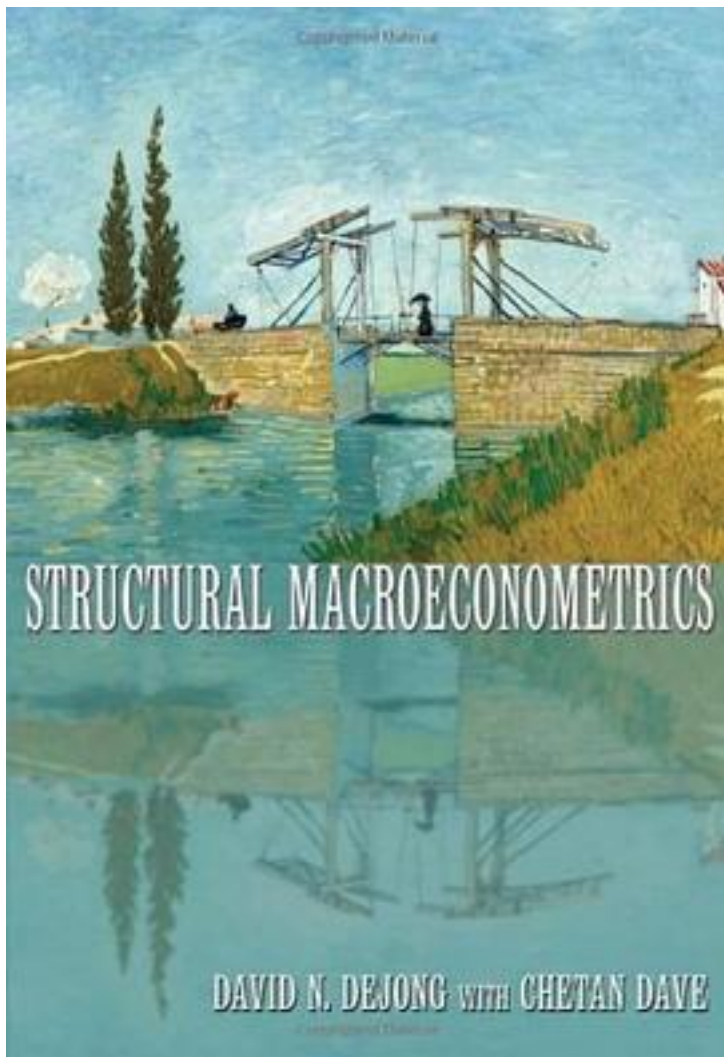


Structural Macroeconometrics



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著者:David N. DeJong

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Methodologies for analyzing the forces that move and shape national economies have advanced markedly in the last thirty years, enabling economists as never before to unite theoretical and empirical research and align measurement with theory. In "Structural Macroeconometrics", David DeJong and Chetan Dave provide the unified overview and in-depth treatment analysts need to apply these latest theoretical models and empirical techniques. The authors' emphasis throughout is on time series econometrics. DeJong and Dave detail methods available for solving dynamic structural models and casting solutions in the form of statistical models with empirical implications that may be analyzed either analytically or numerically. They present the full range of methodologies for characterizing and evaluating these empirical implications, including calibration exercises, method-of-moment procedures, and likelihood-based procedures, both classical and Bayesian. The book is complete with a rich array of implementation algorithms, sample empirical applications, and supporting computer code. "Structural Macroeconometrics" is tailored specifically to equip readers with a set of practical tools that can be used to expedite their entry into the field. DeJong and Dave's uniquely accessible, how-to approach makes this the ideal textbook for graduate students seeking an introduction to macroeconomics and econometrics and for advanced students pursuing applied research in macroeconomics. The book's historical perspective, along with its broad presentation of alternative methodologies, makes it an indispensable resource for academics and professionals.

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标签

macroeconomics

计量经济学

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经济学

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Delong

评论

把DSGE的具体求解过程讲的很清楚，不过之前的标签好像弄错了

must read

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书评

首先，这本书是想搞DSGE的研究者的一本必读（备）书。属于“指南类”的书籍。所谓“指南类”类的书籍，就是它把目前DSGE用到的核心方法和技术都切中要害的总结了，并给出了应用实例；而不是偏重于DSGE方法的某一种技术。
其次，本书第二版有两章写的我个人认为不好（起码我看...

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