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Econometrics Of Economic Policy

Iain Begg, Brian Henry



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govern the economic mechanism sensitive to both external and internal phenomena Originally published in Russian and now translated in English this book by Dr A Ashimov and his colleagues offers a novel theory providing a numerically justifiable approach to the solution of major economy control problems that are faced by virtually every government in the world First they developed and validated numerous mathematical models describing complex interactions between economic and social factors thus enabling the decision makers to foresee the outcomes of their decisions Second on the basis of these models the authors formulated the appropriate control problems that could be interpreted as achieving the transition to the desirable economic regimes and maintaining these regimes in spite of initial conditions and both external and internal perturbations It should be noted that due to the inherent uncertainty introduced by the use of statistical models the nonlinearity of the underlying phenomena and the intention to obtain the optimal solutions the solution process becomes quite intricate and calls for the application of the most sophisticated techniques offered in advanced control theory The authors utilized the most instrumental statistical model validation techniques they established sufficient conditions for the existence of optimal solutions of the relevant control problems and they skillfully combined the applications of the phase space formalism system stability analysis and the methods of functional analysis Finally they developed algorithms resulting in the optimal problem solutions thus offering economic policy makers a dependable decision support tool Macroeconomic Analysis and Economic Policy Based on Parametric Control offers a novel highly mathematical approach to the solution of very realistic economy control problems It presents a good example of the application of mathematical modeling advanced control theory and model based decision making that could be adopted by researchers and graduate students specializing in economics control and relevant areas of research addressing their own research problems Henri Theil's Contributions to Economics and Econometrics B. Raj,J. Koerts,2012-12-06

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cited in the world in various disciplines Applied Economics and Public Policy Iain Begg, Brian Henry, 1998-03-28 Applied economics is both an art and a science It requires a sound knowledge of economic theory statistical techniques and data sources together with an appreciation that behavioural changes can alter apparently established economic relationships In this book leading economists illustrate the diversity of the subject and present a series of studies that demonstrate a range of techniques and their applications to economic policy It contains chapters which explore approaches to macroeconomic modelling analyses of corporate performance new estimates of the evolution of incomes in the UK since the eighteenth century and assessments of the role of applied economics in guiding macroeconomic policy All the chapters were specially commissioned to mark the fiftieth anniversary of the Department of Applied Economics at the University of Cambridge and the contributions to the book are a fitting tribute to the work instigated by Sir Richard Stone and carried forward by his successors **Henri Theil's Contributions to Economics and Econometrics** Henri Theil, 1992 *Optimal Control for Econometric Models* Sean Holly, Berc Rustem, Martin B. Zarrop, 1979-01-01 **Economics, Management, & Econometrics** Ahmet Mete Çilingirtürk, Anne Albrychiewicz-Słocińska, Besim Bülent Bali, *Current Developments in the Interface: Economics, Econometrics, Mathematics* Michiel Hazewinkel, A.H.G. Rinnooy Kan, 2012-12-06 This book contains the Proceedings of a symposium that was held in Rotterdam from 12 to 15 January 1982 to celebrate the 25 th anniversary of the Econometric Institute of the Erasmus University The subject of the symposium developments in econometrics and related fields was particularly appropriate for the occasion In 25 years the research carried out at the Econometric Institute developed from the original seminal work in econometrics carried out under the supervision of the first director H Theil to embrace related areas such as mathematical economics operations research systems theory and other branches of mathematics statistics and probability theory To review the state of the art in these areas thirteen leading experts were invited to deliver a lecture at the symposium their contributions form the backbone of this book Together they illustrate the wide range and scope of the current scientific activity in these fields The thirteen authoritative surveys should be of great value to researchers and students alike who want to become acquainted with recent ideas current trends and future developments in their chosen fields of interest Each contribution is preceded by an introduction to the author and his work and followed by a summary of the discussion that followed the lecture A special chapter is devoted to the history of the Econometric Institute Control Theory and Dynamic Games in Economic Policy Analysis Maria Luisa Petit, 1990 This book deals with the stabilisation and control of centralised policy making and its economic implications **Econometric Methods with Applications in Business and Economics** Christiaan Heij, Paul de Boer, Philip Hans Franses, Teun Kloek, Herman K. van Dijk, All at the Erasmus University in Rotterdam, 2004-03-25 Nowadays applied work in business and economics requires a solid understanding of econometric methods to support decision making Combining a solid exposition of econometric methods with an application oriented approach this rigorous textbook provides students with a working

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Economic Policy Agnès Bénassy-Quéré,Benoît Coeuré,Pierre Jacquet,Jean Pisani-Ferry,2010-09-23 This book is an English language version of *Politique économique* previously published in French by De Boeck Larcier It fills a major gap by presenting stylized facts and key questions for modern economic policy together with the essential theoretical tools in major policy fields fiscal policy monetary policy international finance tax policy and long term growth The causes and lessons of the financial crisis are addressed comprehensively

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