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# Econometric Business Cycle Research (1940)

Jan Tinbergen

# Econometric Business Cycle Research

**LM Reder**



## **Econometric Business Cycle Research:**

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**Econometric Business Cycle Research** Jan Jacobs, 2011-09-28

Econometric Business Cycle Research deals with econometric business cycle research EBCR a term introduced by the Nobel laureate Jan Tinbergen for his econometric method of testing economic business cycle theories EBCR combines economic theory and measurement in the study of business cycles i.e. ups and downs in overall economic activity We assess four methods of EBCR business cycle indicators simultaneous equations models vector autoregressive systems and real business indicators After a sketch of the history of the methods we investigate whether the methods meet the goals of EBCR the three traditional ones description forecasting and policy evaluation and the one Tinbergen introduced the implementation testing of business cycles The first three EBCR methods are illustrated for the Netherlands a typical example of a small open economy The main conclusion of the book is that simultaneous equation models are the best vehicle for EBCR if all its goals are to be attained simultaneously This conclusion is based on a fairly detailed assessment of the methods and is not overturned in the empirical illustrations The main conclusion does not imply the end of other EBCR methods Not all goals have to be met with a single vehicle other methods might serve the purpose equally well or even better For example if one is

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**Econometric Business Cycle Research** Jan Tinbergen, 2013-10 This is a new release of the original 1940 edition *Econometric Business Cycle Research* J. P. A. M. Jacobs, 1998 [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 development 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 highlighting 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

**Advances in Business Cycle Research** Pierre-Yves Henin, 2012-12-06 Models derived from the Real Business Cycle perspective have recently taken a major place in business cycle research The papers in this present volume bring three contributions to this research programme A critical evaluation of the canonical RBC models new elements of empirical relevance based on comparative calibration and testing and new specifications at the frontier of business cycle research coping with non walrasian features contracts and nominal rigidities unemployment and growth

**Frontiers of Business Cycle Research** Thomas F. Cooley, 2020-09-01 Among the most revolutionary and productive areas of economic research over the last two decades modern business cycle theory is finally made accessible to students and professionals in this rigorous unified introductory volume This theory starts with the view that growth and fluctuations are not distinct phenomena to be studied separately and that business cycles result from shocks such as the availability of new technologies which regularly affect most economies The unifying theme of this book is the use of the neoclassical growth framework to

study the economic fluctuations associated with the business cycle Presenting recent advances in dynamic economic theory and computational methods with emphasis on the construction of equilibrium paths for simple artificial economies leading experts orient readers in the quantitative study of aggregate fluctuations and apply its concepts to key issues in macroeconomics and business cycle theory This volume covers such issues as the aggregate labor market the role of the household sector the role of money the behavior of asset markets non Walrasian economies monopolistically competitive economies international business cycles and the design of economic policies The contributors are David Backus V V Chari Lawrence Christiano Thomas F Cooley Jean Pierre Danthine John Donaldson Jeremy Greenwood Gary D Hansen Patrick Kehoe Finn Kydland Edward C Prescott Richard Rogerson Julio Rotemberg Geert Rouwenhorst Jos Victor Rios Rull Michael Woodford and Randall Wright

*Business Cycles in BRICS* Sergey Smirnov, Ataman Ozyildirim, Paulo Picchetti, 2018-08-15 This volume focuses on the analysis and measurement of business cycles in Brazil Russia India China and South Africa BRICS Divided into five parts it begins with an overview of the main concepts and problems involved in monitoring and forecasting business cycles Then it highlights the role of BRICS in the global economy and explores the interrelatedness of business cycles within BRICS In turn part two provides studies on the historical development of business cycles in the individual BRICS countries and describes the driving forces behind those cycles Parts three and four present national business tendency surveys and composite cyclical indices for real time monitoring and forecasting of various BRICS economies while the final part discusses how the lessons learned in the BRICS countries can be used for the analysis of business cycles and their socio political consequences in other emerging countries

*Business Cycles, Indicators, and Forecasting* James H. Stock, Mark W. Watson, 2008-04-15 The inability of forecasters to predict accurately the 1990 1991 recession emphasizes the need for better ways for charting the course of the economy In this volume leading economists examine forecasting techniques developed over the past ten years compare their performance to traditional econometric models and discuss new methods for forecasting and time series analysis

Econometric Business Cycle Research Johan Jacobs, 1997

**The Dynamics of Business Cycles** J.J. Polak, Jan Tinbergen, 2004-06-01 Originally published in 1942 this landmark volume makes available the entire business cycle analysis of the Dutch economist Jan Tinbergen whose work in economic dynamics stimulated a new school of econometric research The book explains what is typical and common in economic movements the system of supply and demand schedules used to describe a market certain technical relations and balance equations

**Journal of Business Cycle Measurement and Analysis** ,2009

**Growth and Business Cycles with Equilibrium Indeterminacy** Kazuo Mino, 2017-07-11 Over the past two decades the issue of equilibrium indeterminacy has been one of the major research concerns in macroeconomic dynamics Growth and Business Cycles with Equilibrium Indeterminacy discusses the main topics in this literature Based on comprehensive surveys and the author's original research this book explores sunspot driven fluctuations in real business cycle models multiple equilibria in endogenous growth models and the

stabilization effects of fiscal and monetary policy rules The book also considers equilibrium indeterminacy in open economy models

**The Leading Economic Indicators and Business Cycles in the United States** John B. Guerard, 2022-07-06 In a time of unprecedented economic uncertainty this book provides empirical guidance to the economy and what to expect in the near and distant future Beginning with a historic look at major contributions to economic indicators and business cycles starting with Wesley Clair Mitchell 1913 to Burns and Mitchell 1946 to Moore 1961 and Zarnowitz 1992 this book explores time series forecasting and economic cycles which are currently maintained and enhanced by The Conference Board Given their highly statistically significant relationship with GDP and the unemployment rate these relationships are particularly useful for practitioners to help predict business cycles

*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

**The Dynamics of Business Cycles** Michael Reiter, 2012-12-06 This study is a revised version of my doctoral dissertation at the Economics Department of the University of Munich I want to take the opportunity to express my gratitude to some people who have helped me in my work My greatest thanks go to the supervisor of this dissertation Professor Claude Billinger Bis ideas have formed the basis of my work Be permanently supported it with a host of ideas criticism and encouragement Furthermore he provided a stimulating research environment at SEMECON This study would not have been possible in this form without the help of my present and former colleagues at SEMECON I am indebted to Rudolf Kohne Volland Monika Sebold Bender and Ulrich Woitek for providing soft ware and guidance for the data analysis Discussions with them and with Thilo Weser have helped me to take many hurdles particularly in the early stages of the project My sincere thanks go to them all I had the opportunity to present a former version of my growth model at a workshop of Professor Klaus Zimmermann I want to thank all the participants for their helpful comments I also acknowledge critical and constructive comments from an anonymous referee

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**Studies in Business Cycles** ,1959 In Search of Economic Indicators W.H. Strigel, 2012-12-06 The object of this

collection of essays is to acquaint the English speaking reader with the work of the IFO Institute for Economic Research in the field of business cycle surveys These written surveys of about 10 000 businessmen in the West German economy collect information which is not otherwise contained in the official statistics The information in question primarily involves entrepreneurial judgements and anticipations plans and expectations These variables have proved to be very useful for economic diagnosis and prognosis In the meantime the survey methods developed by the IFO Institute have been adopted by 16 different countries throughout the world The monthly business cycle surveys carried out by the EEC Commission Brussels in the industries of the member countries are also based to a large extent on the IFO methods This is the first publication in English to furnish a comprehensive review of the IFO survey technique and the possibilities of utilization of this survey method in business cycle research Efforts to develop new economic indicators on the basis of judgement and anticipation data have not yet terminated many theoretical and methodical questions have still to be answered and perhaps many have yet to be posed Accordingly the following collection of ten essays is not a final stock taking but an interim report on several paths taken by the IFO Institute in its search for economic indicators Possibly some of these will later prove to have been a roundabout way

**Advances in Markov-Switching Models** James D. Hamilton, Baldev Raj, 2013-06-29 This book is a collection of state of the art papers on the properties of business cycles and financial analysis The individual contributions cover new advances in Markov switching models with applications to business cycle research and finance The introduction surveys the existing methods and new results of the last decade Individual chapters study features of the U S and European business cycles with particular focus on the role of monetary policy oil shocks and co movements among key variables The short run versus long run consequences of an economic recession are also discussed Another area that is featured is an extensive analysis of currency crises and the possibility of bubbles or fads in stock prices A concluding chapter offers useful new results on testing for this kind of regime switching behaviour Overall the book provides a state of the art overview of new directions in methods and results for estimation and inference based on the use of Markov switching time series analysis A special feature of the book is that it includes an illustration of a wide range of applications based on a common methodology It is expected that the theme of the book will be of particular interest to the macroeconomics readers as well as econometrics professionals scholars and graduate students We wish to express our gratitude to the authors for their strong contributions and the reviewers for their assistance and careful attention to detail in their reports

**American Business Cycles, 1865-1897** Rendigs Fels, 1973

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