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4 methods to compute the

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steady state of a DSGE model in Dynare Introduction to Bayesian Estimation

1. Bayes Estimation

Introduction to Bayesian statistics, part 1: The basic concepts This video shows how to solve a simple

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~~DSGE model 3. Bayes~~

~~Estimation Example~~

Maximum Likelihood

Estimation and Bayesian

Estimation

Bayesian Estimation:

Examples

Ch06-8 Bayesian Estimation

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(Part 1) ~~Very basic~~ ~~introduction to Bayesian~~ ~~estimation using R~~ ~~IMF asks~~ ~~Larry Christiano, what are~~ ~~DSGE models?~~ Week 6: Lecture 54: Bayesian Estimation 1. Maximum Likelihood Estimation Basics ~~A visual~~

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~~guide to Bayesian thinking~~

*1. Confidence Intervals for
Means, using the Central*

Limit Theorem Introduction

*to Bayesian data analysis -
part 1: What is Bayes?*

~~StatQuest: Probability vs~~

~~Likelihood~~ Lecture 46A: MLE

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The Bayesian Estimation And -1

26 - Prior and posterior
predictive distributions -

an introduction **How Bayes**

Theorem works Bayesian v

Frequentist Inference

WinBUGS tutorial for

beginners in ~6 mins:

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Bayesian Econometric Analysis
Software **Bayesian Estimation**
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Bayesian Statistics I3

Bayesian parameter estimation with the binomial model as an example 2. *Bayes Estimation (part 2) What are*

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*Bayesian methods? by Simon
French Econometric model
building - general to
specific Python for
economists and other social
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David Pugh Thermodynamics
2.0 keynote: Macroeconomics,*

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Minsky, \u0026amp; fraud in

Neoclassical climate change
economics Bayesian

Estimation Of Dsge Models

Dynamic stochastic general
equilibrium (DSGE) models

have become one of the
workhorses of modern

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macroeconomics and are extensively used for academic research as well as forecasting and policy analysis at central banks. This book introduces readers to state-of-the-art computational techniques

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used in the Bayesian analysis of DSGE models.

Bayesian Estimation of DSGE Models (The Econometric and

...

DSGE Estimation.zip: These programs estimate the small-

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scale DSGE model using a random walk Metropolis-Hastings algorithm, see Chapters 4.1 and 4.2.

SMC.zip: These programs implement the sequential Monte Carlo algorithm discussed in Chapter 5.1 for

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The stylized state-space
model. A new file was posted
on 5/12/2017.

Book Website: Bayesian
Estimation of DSGE Models |
Frank ...

For completeness, we start

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with outlining the intuition
of the KPS indicator. 7

Consider the Bayesian
estimation of a DSGE model.

Let $\theta = (\theta_1 , \theta_2 , \dots , \theta_n)$ be a parameter vector, T be the size of the data and note that an underscore

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Refers to the prior, an overscore as the posterior and a circumflex refers to an estimated parameter.

Bayesian estimation of DSGE models: Identification using a ...

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Bayesian Estimation And DSGE Models. Book Description: Dynamic stochastic general equilibrium (DSGE) models have become one of the workhorses of modern macroeconomics and are extensively used for

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Academic research as well as forecasting and policy analysis at central banks.

This book introduces readers to state-of-the-art computational techniques used in the Bayesian analysis of DSGE models.

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Models on JSTOR

Estimation of DSGE models

(III, Likelihood) - a - . •

Let $Y^* T = \{y1^*, y2^*, \dots, y^* T\}$
be the sample. • Let ψ be the
vector of parameters to be

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estimated (θ , the covariance matrices of ε and η). • The likelihood, that is the density of Y^* T conditionally on the parameters, is given by: $L(\psi; Y^* T) = p(Y^* T | \psi) = \prod_{t=1}^T p(y^*_{0t} | \psi)$

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Models - Dynare
Bayesian Estimation of DSGE
Models is essential reading
for graduate students,
academic researchers, and
practitioners at policy
institutions. Edward P.

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Herbst is an economist in the Division of Research and Statistics at the Federal Reserve Board.

Bayesian Estimation of DSGE
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University ...

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Bayesian Analysis of DSGE Models¹¹⁵ misspecification, and from the second-order accurate solution of the benchmark DSGE model. Owing to the computational burden associated with the likelihood evaluation for

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non-linear solutions of the DSGE model, most of the empirical literature has estimated linearized DSGE models.

BAYESIAN ANALYSIS OF DSGE
MODELS

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The goal of this paper is to provide a framework for performing \online" estimation of Bayesian dynamic stochastic general equilibrium (DSGE) models using sequential Monte Carlo (SMC) techniques.

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Online Estimation of DSGE
Models Michael Cai, Marco
Del ...

12 Bayesian Estimation
Techniques 190 ... DSGE
model solution and
estimation techniques are

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The two pillars that form the basis for understanding the behavior of aggregate variables such as GDP, employment, inflation, and interest rates, using the tools of modern macroeconomics.

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Solution and Estimation
Methods for DSGE Models

Wouters (2003), we estimate
the DSGE model here using a
Bayesian estimation
methodology, but in
contrast, we estimate the

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model in two steps. First,
we evaluate a calibrated
version of the singular
model. Here, we adopt the
approach developed by Watson
(1993), which is based on

Working Paper No. 380

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Evaluating and estimating a DSGE the Bayesian estimation of a DSGE model. Let $\theta = (\theta_1; \theta_2 :: \theta_n)$ be a parameter vector, T be the size of the data and note that an underscore refers to the prior, an

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overscore as the posterior and a circum/ex refers to an estimated parameter. Suppose that the posterior

Bayesian Estimation of DSGE models: Identification using a ...

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We survey Bayesian methods for estimating dynamic stochastic general equilibrium (DSGE) models in this article. We focus on New Keynesian (NK) DSGE models because of the interest shown in this class

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of models by economists in
academic and policy-making
institutions.

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This book introduces readers
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Computational techniques used in the Bayesian analysis of DSGE models. The book covers Markov chain Monte Carlo techniques for linearized DSGE models, novel sequential Monte Carlo methods that can be used for

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parameter inference, and the
estimation of nonlinear DSGE
models based on particle
filter approximations of the
likelihood function.

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Edward P., Schorfheide,
Frank: Amazon.co.uk: Kindle
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Bayesian methods are commonly employed for estimating DSGE models. However, two

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The features of DSGE models make Bayesian estimation simpler:

- (i) they produce analytical expressions for the behaviour of the agents around the steady state, and
- (ii) they involve only a limited number of different

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agents, hence equations
(e.g. textbook-version NK
models have just three
equations).

Bayesian Estimation of Agent-
Based Models

Lecture 5: Bayesian

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Estimation of Linearized
DSGE Models Derivation of An
Up-to-date DSGE Model
Derivation and Log-
linearization of Chari,
Kehoe, and McGrattan
(2007)'s Closed Economy
Model Derivation and Log-

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Linearization of Otsu
(2007)'s Small Open Economy
Model

Lectures

Solving and Estimating DSGE
Models

This book introduces readers
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parameter inference, and the estimation of nonlinear DSGE models based on particle filter approximations of the likelihood function.

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and approximation errors in
rational ex-pectations
models, Journal of
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