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Vector autoregressive (VAR) models are among the most widely used econometric tools in the fields of macroeconomics and financial economics. Much of what we know about the response of the economy to macroeconomic shocks and about how

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various shocks have contributed to the
evolution of macroeconomic and
financial aggregates is based on VAR
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VAR models are a natural generalization of the univariate AR model that already discussed in Chapter 2. In practice a VAR is a system regression model that treats all the variables as endogenous and allows each of them to depend on p lagged values of itself and of all the other variables in the system. Formally a VAR(p) model can be defined as follows.

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VAR models, pioneered by Chris Sims about 25 years ago, have acquired a permanent place in the toolkit of applied macroeconomists both to summarize the information contained in the data and to conduct certain types of policy experiments. VARs are well suited for the first purpose: the Wold theorem insures that any vector of time series has a VAR

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representation under mild regularity conditions and this makes them the natural starting point for empirical analyses.

Chapter 4: VAR Models

VaR modeling determines the potential for loss in the entity being assessed and the probability of occurrence for the

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defined loss. One measures VaR by
assessing the amount of potential loss,
the...

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Value at Risk (VaR) -

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Models like DSGE include two main
opposing frameworks. One is known as
the real business cycle model, and the

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other is the New Keynesian DSGE model. The real business cycle model consists of macroeconomic models that are based on a theory that claims, among other facts, that business cycle fluctuations are to a great extent accounted for by real shocks.

What Are the Different Types of

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Macroeconomic Models?

1 VAR Models of Macro Economic Time Series 1.1 Macroeconomic Forecasting Models In the 1980s, Robert Litterman and Christopher Sims developed important macroeconomic forecasting models based on vector autoregressions(VAR). The models use aggregate macroeconomic variables

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including: Treasury bill rate M1 (money supply) GNP deflator (inflation)

Case Study 5: Multivariate Time Series

A macroeconomic model is an analytical tool designed to describe the operation of the problems of economy of a country or a region. These models are usually

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designed to examine the comparative statics and dynamics of aggregate quantities such as the total amount of goods and services produced, total income earned, the level of employment of productive resources, and the level of prices.

Macroeconomic model - Wikipedia

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Vector autoregressive (VAR) models for stationary and integrated variables are reviewed. Model specification and parameter estimation are discussed and various uses of these models for forecasting and economic analysis are considered. For integrated and cointegrated variables it is argued that vector error correction models offer a

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particularly convenient parameterization
both for model specification and for
using the models for economic analysis.

Econometric Analysis with Vector Autoregressive Models

variables to exogenous shocks, typically
normalized as a diagonal matrix -pre-
multiplying by B^{-1} (assuming

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invertibility) produces the reduced-form
VAR in Equation (1); $A(L)=B^{-1}C(L)$, and $e_t = B^{-1} \varepsilon_t - \varepsilon_{t-1}$, unobservable shocks,
replace Cowles' exogenous variables
-under identified system, theoretical
restrictions are imposed to

Modern Macroeconomics and Regional Economic Modeling

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The Vector AutoRegressive (VAR) models, made famous in Chris Sims's paper Macroeconomics and Reality, Econometrica, 1980, are one of the most applied models in the empirical economics. Umberto Triacca Lesson 17: Vector AutoRegressive Models

Lesson 17: Vector AutoRegressive

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Dr. Ouliaris holds a Ph.D. in Economics from Yale University specializing in econometrics (time-series analysis, macroeconomic forecasting) and macroeconomics. Before 2011, he was a professor at the National University of Singapore, which he joined in 1988.

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Macroeconomics (from the Greek prefix makro-meaning "large" + economics) is a branch of economics dealing with the performance, structure, behavior, and decision-making of an economy as a whole. This includes regional, national, and global economies. Macroeconomists

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study topics such as GDP,
unemployment rates, national income,
price indices, output, consumption,
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