

EC882 Topics in Advanced Macroeconomics (SPR)

View Online



1.

Ljungqvist L, Sargent TJ. Recursive Macroeconomic Theory. Third edition. The MIT Press; 2012.

2.

Chari VV, Kehoe PJ, McGrattan ER. Business Cycle Accounting. *Econometrica*. 2007;75(3):781-836. doi:10.1111/j.1468-0262.2007.00768.x

3.

Bernanke BS, Gertler M, Gilchrist S. The financial accelerator in a quantitative business cycle framework. In: *Handbook of Macroeconomics: Vol.1. Vol Handbooks in economics*. Elsevier Science; 1999:1341-1393. doi:10.1016/S1574-0048(99)10034-X

4.

Cole HL, Ohanian LE. New Deal Policies and the Persistence of the Great Depression: A General Equilibrium Analysis. *Journal of Political Economy*. 2004;112(4):779-816. doi:10.1086/421169

5.

Coolley TF. *Frontiers of Business Cycle Research*. Princeton University Press; 1995.

6.

David K. Backus, Patrick J. Kehoe and Finn E. Kydland. *International Real Business Cycles*

Original text. Journal of Political Economy. 1992;100(4):745-775.

http://www.jstor.org.chain.kent.ac.uk/stable/2138686?seq=1#page_scan_tab_contents

7.

Backus DK, Smith GW. Consumption and real exchange rates in dynamic economies with non-traded goods. Journal of International Economics. 1993;35(3-4):297-316.
doi:10.1016/0022-1996(93)90021-O

8.

Marianne Baxter*. International trade and business cycles. Chapter 35 International trade and business cycles. 3:1801-1864.
<http://www.sciencedirect.com.chain.kent.ac.uk/science/article/pii/S1573440405800152>

9.

Baxter M, Crucini MJ. Business Cycles and the Asset Structure of Foreign Trade. International Economic Review. 1995;36(4). doi:10.2307/2527261

10.

Cardia E. The dynamics of a small open economy in response to monetary, fiscal, and productivity shocks. Journal of Monetary Economics. 1991;28(3):411-434.
doi:10.1016/0304-3932(91)90033-K

11.

Correia I, Neves JC, Rebelo S. Business cycles in a small open economy. European Economic Review. 1995;39(6):1089-1113. doi:10.1016/0014-2921(94)00105-9

12.

Heathcote J, Perri F. Financial autarky and international business cycles. Journal of Monetary Economics. 2002;49(3):601-627. doi:10.1016/S0304-3932(02)00103-4

13.

Giancarlo Corsetti, Luca Dedola and Sylvain Leduc. International Risk Sharing and the

Transmission of Productivity Shocks

Original text. The Review of Economic

Studies. 2008;75(2):443-473.

http://www.jstor.org.chain.kent.ac.uk/stable/20185039?seq=1#page_scan_tab_contents

14.

Enrique G. Mendoza. Real Business Cycles in a Small Open Economy

Original

text. The American Economic Review. 1991;81(4):797-818.

https://www.jstor.org/stable/2006643?seq=1#page_scan_tab_contents

15.

Alan C. Stockman and Linda L. Tesar. Tastes and Technology in a Two-Country Model of the Business Cycle: Explaining International Comovements

Original text. The

American Economic Review. 1995;85(1):168-185.

https://www.jstor.org/stable/2118002?seq=1#page_scan_tab_contents

16.

Judd KL. Numerical Methods in Economics. MIT Press; 1998.

17.

Marimon R, Scott A, European University Institute, European Economic Association. Summer School. Computational Methods for the Study of Dynamic Economies. Oxford University Press; 2001.

<http://library.kent.ac.uk/cgi-bin/resources.cgi?url=http://dx.doi.org/10.1093/0199248273.001.0001>

18.

Carroll CD. The method of endogenous gridpoints for solving dynamic stochastic optimization problems. Economics Letters. 2006;91(3):312-320.

[doi:10.1016/j.econlet.2005.09.013](https://doi.org/10.1016/j.econlet.2005.09.013)

19.

Heer B, Maussner A. Dynamic General Equilibrium Modeling: Computational Methods and Applications. Second edition. Springer; 2004.

<http://www.loc.gov/catdir/enhancements/fy1008/2008934759-t.html>

20.

Hildebrand FB. Introduction to Numerical Analysis. Vol International series in pure and applied mathematics. McGraw-Hill; 1956.

21.

Miranda MJ, Fackler PL. Applied Computational Economics and Finance. MIT Press; 2002.

22.

Press WH. Numerical Recipes: The Art of Scientific Computing. 3rd ed. Cambridge University Press; 2007.

23.

Stokey NL, Lucas RE, Prescott EC. Recursive Methods in Economic Dynamics. Harvard University Press; 1989.

24.

Tauchen G. Finite state markov-chain approximations to univariate and vector autoregressions. Economics Letters. 1986;20(2):177-181.
doi:10.1016/0165-1765(86)90168-0

25.

Auerbach AJ, Kotlikoff LJ. Dynamic Fiscal Policy. Cambridge University Press; 1987.

26.

Acemoglu D. Introduction to Modern Economic Growth. Princeton University Press; 2009.
<http://www.loc.gov/catdir/toc/ecip0827/2008038853.html>

27.

Blanchard OJ, Fischer S. Lectures on Macroeconomics. MIT Press; 1989.

28.

La Croix D de, Michel P. A Theory of Economic Growth: Dynamics and Policy in Overlapping Generations. Cambridge University Press; 2002.

29.

Peter A. Diamond. National Debt in a Neoclassical Growth Model Original text.
The American Economic Review. 1965;55(5):1126-1150.
http://www.jstor.org.chain.kent.ac.uk/stable/1809231?seq=1#page_scan_tab_contents

30.

Krueger D, Kubler F. Computing equilibrium in OLG models with stochastic production.
Journal of Economic Dynamics and Control. 2004;28(7):1411-1436.
doi:10.1016/S0165-1889(03)00111-8

31.

S. Rao Aiyagari. Uninsured Idiosyncratic Risk and Aggregate Saving Original
text. The Quarterly Journal of Economics. 1994;109(3):659-684.
http://www.jstor.org.chain.kent.ac.uk/stable/2118417?sid=primo&origin=crossref&seq=1#page_scan_tab_contents

32.

Huggett M. The risk-free rate in heterogeneous-agent incomplete-insurance economies.
Journal of Economic Dynamics and Control. 1993;17(5-6):953-969.
doi:10.1016/0165-1889(93)90024-M

33.

Krusell P, Smith, Jr. AA. Income and Wealth Heterogeneity in the Macroeconomy. Journal of
Political Economy. 1998;106(5):867-896. doi:10.1086/250034

34.

Ljungqvist L, Sargent TJ. Recursive Macroeconomic Theory. Third edition. The MIT Press; 2012.

35.

David Andolfatto. Business Cycles and Labor-Market Search Original text. The American Economic Review. 1996;86(1):112-132.
http://www.jstor.org.chain.kent.ac.uk/stable/2118258?seq=1#page_scan_tab_contents

36.

Wouter J. den Haan, Garey Ramey and Joel Watson. Job Destruction and Propagation of Shocks Original text. The American Economic Review. 2000;90(3):482-498.
http://www.jstor.org.chain.kent.ac.uk/stable/117339?seq=1#page_scan_tab_contents

37.

Peter A. Diamond. Wage Determination and Efficiency in Search Equilibrium Original text. The Review of Economic Studies. 1982;49(2):217-227.
http://www.jstor.org.chain.kent.ac.uk/stable/2297271?sid=primo&origin=crossref&seq=1#page_scan_tab_contents

38.

Merz M. Search in the labor market and the real business cycle. Journal of Monetary Economics. 1995;36(2):269-300. doi:10.1016/0304-3932(95)01216-8

39.

Dale T. Mortensen and Christopher A. Pissarides. Job Creation and Job Destruction in the Theory of Unemployment Original text. The Review of Economic Studies. 1994;61(3):397-415.
http://www.jstor.org.chain.kent.ac.uk/stable/2297896?sid=primo&origin=crossref&seq=1#page_scan_tab_contents

40.

Christopher A. Pissarides. Short-Run Equilibrium Dynamics of Unemployment, Vacancies,

and Real Wages
1985;75(4):676-690.

Original text. The American Economic Review.

http://www.jstor.org.chain.kent.ac.uk/stable/1821347?seq=1#page_scan_tab_contents