

EC882 Topics in Advanced Macroeconomics (SPR)

View Online



-
1.
Ljungqvist L, Sargent TJ. Recursive macroeconomic theory. Third edition. Cambridge, Massachusetts: The MIT Press; 2012.

 2.
Chari VV, Kehoe PJ, McGrattan ER. Business Cycle Accounting. *Econometrica*. 2007 May;75(3):781-836.

 3.
Bernanke BS, Gertler M, Gilchrist S. The financial accelerator in a quantitative business cycle framework. In: *Handbook of macroeconomics: Vol1* [Internet]. Amsterdam: Elsevier Science; 1999. p. 1341-93. Available from: <http://linkinghub.elsevier.com/retrieve/pii/S157400489910034X>

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

 5.
Cooley TF. *Frontiers of business cycle research*. Princeton, N.J.: 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* [Internet]. 1992;100(4):745-75. Available from: 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 Nov;35(3-4):297-316.

8.

Marianne Baxter*. International trade and business cycles. Chapter 35 International trade and business cycles [Internet]. 3:1801-64. Available from: <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 Nov;36(4).

10.

Cardia E. The dynamics of a small open economy in response to monetary, fiscal, and productivity shocks. *Journal of Monetary Economics*. 1991 Dec;28(3):411-34.

11.

Correia I, Neves JC, Rebelo S. Business cycles in a small open economy. *European Economic Review*. 1995 Jun;39(6):1089-113.

12.

Heathcote J, Perri F. Financial autarky and international business cycles. *Journal of Monetary Economics*. 2002 Apr;49(3):601-27.

13.

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

Transmission of Productivity Shocks Original text. The Review of Economic Studies [Internet]. 2008;75(2):443–73. Available from: 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 [Internet]. 1991;81(4):797–818. Available from: 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 [Internet]. 1995;85(1):168–85. Available from: https://www.jstor.org/stable/2118002?seq=1#page_scan_tab_contents

16.

Judd KL. Numerical methods in economics. Cambridge, Massachusetts: MIT Press; 1998.

17.

Marimon R, Scott A, European University Institute, European Economic Association. Summer School. Computational methods for the study of dynamic economies [Internet]. Oxford: Oxford University Press; 2001. Available from: <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 Jun;91(3):312–20.

19.

Heer B, Maussner A. Dynamic general equilibrium modeling: computational methods and applications [Internet]. Second edition. Dordrecht: Springer; 2004. Available from:

<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. New York: McGraw-Hill; 1956.

21.

Miranda MJ, Fackler PL. Applied computational economics and finance. Cambridge, MA.: MIT Press; 2002.

22.

Press WH. Numerical recipes: the art of scientific computing. 3rd ed. Cambridge: Cambridge University Press; 2007.

23.

Stokey NL, Lucas RE, Prescott EC. Recursive methods in economic dynamics. Cambridge, Mass: Harvard University Press; 1989.

24.

Tauchen G. Finite state markov-chain approximations to univariate and vector autoregressions. Economics Letters. 1986 Jan;20(2):177-81.

25.

Auerbach AJ, Kotlikoff LJ. Dynamic fiscal policy. Cambridge: Cambridge University Press; 1987.

26.

Acemoglu D. Introduction to modern economic growth [Internet]. Princeton: Princeton University Press; 2009. Available from: <http://www.loc.gov/catdir/toc/ecip0827/2008038853.html>

27.

Blanchard OJ, Fischer S. Lectures on macroeconomics. Cambridge, Mass: MIT Press; 1989.

28.

La Croix D de, Michel P. A theory of economic growth: dynamics and policy in overlapping generations. Cambridge: Cambridge University Press; 2002.

29.

Peter A. Diamond. National Debt in a Neoclassical Growth Model Original text. The American Economic Review [Internet]. 1965;55(5):1126–50. Available from: 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 Apr;28(7):1411–36.

31.

S. Rao Aiyagari. Uninsured Idiosyncratic Risk and Aggregate Saving Original text. The Quarterly Journal of Economics [Internet]. 1994;109(3):659–84. Available from: 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 Sep;17(5–6):953–69.

33.

Krusell P, Smith, Jr. AA. Income and Wealth Heterogeneity in the Macroeconomy. Journal of Political Economy. 1998 Oct;106(5):867–96.

34.

Ljungqvist L, Sargent TJ. Recursive macroeconomic theory. Third edition. Cambridge, Massachusetts: The MIT Press; 2012.

35.

David Andolfatto. Business Cycles and Labor-Market Search Original text. The American Economic Review [Internet]. 1996;86(1):112-32. Available from: 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 [Internet]. 2000;90(3):482-98. Available from: 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 [Internet]. 1982;49(2):217-27. Available from: 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 Nov;36(2):269-300.

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 [Internet]. 1994;61(3):397-415. Available from: 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 Original text. The American Economic Review [Internet]. 1985;75(4):676-90. Available from: http://www.jstor.org.chain.kent.ac.uk/stable/1821347?seq=1#page_scan_tab_contents