

bifurcation of macroeconometric models and robustness of ... - bifurcation of macroeconometric models and robustness of dynamical inferences william a. barnett, university of kansas, lawrence, and center for financial stability, new york city **studies in nonlinear dynamical inference - icemr - 2** . bifurcation of macroeconometric models and robustness of dynamical inferences. william a. barnett . university of kansas, lawrence, and center for financial stability, new york city **studies in applied economics - johns hopkins university** - bifurcation of macroeconometric models and robustness of dynamical inferences william a. barnett and guo chen johns hopkins institute for applied economics, **bifurcations in macroeconomic models - university of kansas** - of singularity bifurcation in euler equation models, we first illustrate and contrast the natures of the more familiar, and less dramatic, hopf, pitchfork, saddle-node, and transcritical bifurcations, which **bifurcation analysis of zellner's marshallian ...** - bifurcation analysis of zellner's marshallian macroeconomic model sanjibani banerjeea, william a barnettb;, evgeniya a duzhakc, and ramu gopaland a university of kansas, lawrence, ks b university of kansas, lawrence, ks c baruch college, cuny, new york, ny d washington and je erson college, washington, pa abstract the marshallian macroeconomic model in zellner and israilevich (2005) provides a ... **munich personal repec archive - mpra.ub.uni-muenchen** - non-robust dynamic inferences from macroeconometric models: bifurcation stratification of confidence regions by william a. barnett, university of kansas and evgeniya aleksandrova duzhak, university of kansas october 2, 2006 abstract: grandmont (1985) found that the parameter space of the most classical dynamic models are stratified into an infinite number of subsets supporting an infinite ... **annual of the midwest econometrics group** - bifurcation of macroeconometric models and robustness of dynamical ... **munich personal repec archive - uni-muenchen** - various relevant dynamic macroeconometric models have been established in the literature. 2 of particular importance is the leeper and sims (1994) euler equations stochastic-dynamic general-equilibrium model intended to address such **20** **doi:10.1017/s1365100514000224 an analytical and ...** - models william a. barnett university of kansas and center for financial stability unal eryilmaz prime ministry of turkey we explore bifurcation phenomena in the open-economy new keynesian model developed by gal'ati and monacelli in 2005. we find that the open economy framework brings about more complex dynamics, along with a wider variety of qualitative behaviors and policy responses ...

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