

Robert E. Lucas, Jr

MODELS OF BUSINESS CYCLES

Understanding Business Cycles Robert E Lucas Jr

Robert Leeson, Milton Friedman



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Real Business Cycles James Hartley, Kevin Hoover, Kevin D. Salyer, 2013-07-04 Real Business Cycle theory combines the remains of monetarism with the new classical macroeconomics and has become one of the dominant approaches within contemporary macroeconomics today This volume presents the authoritative anthology in RBC The work contains the major articles introducing and extending the theory as well as critical literature an extensive introduction which contains an expository summary and critical evaluation of RBC theory comprehensive coverage and balance between seminal papers and extensions proponents and critics and theory and empirics Macroeconomics is a compulsory element in most economics courses and this book will be an essential guide to one of its major theories *Business Cycles and Equilibrium* Fischer Black, 2009-11-02 An updated look at what Fischer Black's ideas on business cycles and equilibrium mean today Throughout his career Fischer Black described a view of business fluctuations based on the idea that a well developed economy will be continually in equilibrium In the essays that constitute this book which is one of only two books Black ever wrote he explores this idea thoroughly and reaches some surprising conclusions With the newfound popularity of quantitative finance and risk management the work of Fischer Black has garnered much attention Business Cycles and Equilibrium with its theory that economic and financial markets are in a continual equilibrium is one of his books that still rings true today given the current economic crisis This Updated Edition clearly presents Black's classic theory on business cycles and the concept of equilibrium and contains a new introduction by the person who knows Black best Perry Mehrling author of Fischer Black and the Revolutionary Idea of Finance Wiley Mehrling goes inside Black's life to uncover what was occurring during the time Black wrote Business Cycles and Equilibrium while also shedding light on what Black would make of today's financial and economic meltdown and how he would best advise to move forward The essays within this book reach some interesting conclusions concerning the role of equilibrium in a developed economy Warns about the use and abuse of modeling Explains the risky business of risk in a straightforward and accessible style Contains chapters dedicated to the effects of uncontrolled banking the trouble with econometric models and the effects of noise on investing Includes commentary on Black's life and work at the time Business Cycles and Equilibrium was written as well as insight as to what Black would make of the current financial meltdown Engaging and informative the Updated Edition of Business Cycles and Equilibrium will give you a better understanding of what is really going on during these uncertain and volatile financial times *The American Business Cycle* Robert J. Gordon, 2007-11-01 In recent decades the American economy has experienced the worst peace time inflation in its history and the highest unemployment rate since the Great Depression These circumstances have prompted renewed interest in the concept of business cycles which Joseph Schumpeter suggested are like the beat of the heart of the essence of the organism that displays them In The American Business Cycle some of the most prominent macroeconomics in the United States focuses on the questions To what extent are business cycles propelled by external shocks How have post 1946 cycles

differed from earlier cycles And what are the major factors that contribute to business cycles They extend their investigation in some areas as far back as 1875 to afford a deeper understanding of both economic history and the most recent economic fluctuations Seven papers address specific aspects of economic activity consumption investment inventory change fiscal policy monetary behavior open economy and the labor market Five papers focus on aggregate economic activity In a number of cases the papers present findings that challenge widely accepted models and assumptions In addition to its substantive findings The American Business Cycle includes an appendix containing both the first published history of the NBER business cycle dating chronology and many previously unpublished historical data series

Models of Business Cycles Robert E. Lucas, Jr.,1991-01-08 In the past decade macroeconomic theory has undergone a remarkable transformation At the forefront has been the rational expectations revolution and this school s most brilliant exponent is Robert E Lucas In this elegant and relatively non technical survey Lucas reviews the nature and consequences of recent developments in monetary and business cycle theory He discusses the usefulness of alternative models in determining the effects of economic policy on consumption streams and individual welfare Drawing on a specific model of aggregate activity which represents the current frontier in business cycle research he then examines the contemporary theory of unemployment Finally and most controversially he explores the role of monetary disturbances

Geometry and Identification Peter E. Caines,Robert Hermann,1983

Probability Foundations of Economic Theory Charles McCann,2003-08-16 First published in 1994 Concepts of probability are an integral component of economic theory However there are a wide range of theories of probability and these are manifested in different approaches to economic theory itself In this book Charles McCann Jr provides a clear and informative survey of the area which serves to standardize terminology and so integrate probability into a discussion of the foundations of economic theory This is illustrated by examples from Austrian Keynesian and New Classical Economics

The Methodology of Empirical Macroeconomics Kevin D. Hoover,2001-10-11 The Methodology of Empirical Macroeconomics stakes out a pragmatic middle ground between traditional prescriptive economic methodology and recent descriptive sociological or rhetorical methodology The former is sometimes seen as arrogantly telling economists how to do their work and the latter as irrelevant to their practice The lectures are built around a case study of a concrete example of macroeconomic analysis They demonstrate that economic methodology and the philosophy of science offer insights that help to resolve the genuine concerns of macroeconomists Some examples of questions addressed include What is the relationship between theoretical models and empirical observations What is the relevance of macroeconomics to policy Should macroeconomics be viewed as a special case of microeconomics What is the place of long standing philosophical issues in macroeconomics such as the scope and nature of economic laws the role of idealizations methodological individualism and the problem of causality

Studies in Business-Cycle Theory Robert E Lucas,1983 Annotation An article in Fortune a few years ago identified Robert Lucas as the intellectual leader of the rational expectations school An academic colleague has

called Lucas the dominant figure in American macroeconomics And another refers to this group of 14 essays nearly all of which were first published during the 1970s as the most influential contribution to macroeconomics in that decade This volume includes Real Wages Employment and Inflation with Leonard A Rapping Unemployment in the Great Depression Is there a Full Explanation with Leonard Rapping Expectations and the Neutrality of Money Econometric Testing of the Natural Rate Hypothesis Econometric Policy Evaluation A Critique Some International Evidence on Output Inflation Tradeoffs Capacity Overtime and Empirical Production Function Equilibrium Search and Unemployment with Edward C Prescott An Equilibrium Model of the Business Cycle Understanding Business Cycles Unemployment Policy Rules Discretion and the Role of the Economic Advisor a review of Towards Full Employment and Price Stability A Report to the OECD by a Group of Independent Experts by Paul McCracken et al and Methods and Problems in Business Cycle Theory Microfoundations Reconsidered Pedro Garcia Duarte, Gilberto Tadeu Lima, 2012-01-01 Most macroeconomists agree that we live in the age of microfoundations The recent worldwide financial crisis may have emboldened critics of this microfoundational orthodoxy but it remains the dominant view that macroeconomic models must go beyond supply and demand functions to the level of individual decision making taking into account the general dynamic environment where agents live Microfoundations Reconsidered seeks to reassess how the relationship of micro and macroeconomics evolved over time The highly regarded contributors to the book argue that the standard narrative of microfoundations is likely to be unreliable They therefore re examine the history of the relationship of microeconomics and macroeconomics starting from their emergence as self consciously distinct fields within economics in the early 1930s They seek to go beyond the conventional history that is often told and written by practicing economists From different perspectives they challenge the association of microfoundations with Robert Lucas and rational expectations and offer both a more complete and a deeper reading of the relationship between micro and macroeconomics Microfoundations Reconsidered is a valuable addition to the macroeconomic research literature It is ideally suited to students scholars researchers and practitioners with an interest in macro and microeconomics and the history of economics Causality in Macroeconomics Kevin D. Hoover, 2001-08-13 First published in 2001 Causality in Macroeconomics addresses the long standing problems of causality while taking macroeconomics seriously The practical concerns of the macroeconomist and abstract concerns of the philosopher inform each other Grounded in pragmatic realism the book rejects the popular idea that macroeconomics requires microfoundations and argues that the macroeconomy is a set of structures that are best analyzed causally Ideas originally due to Herbert Simon and the Cowles Commission are refined and generalized to non linear systems particularly to the non linear systems with cross equation restrictions that are ubiquitous in modern macroeconomic models with rational expectations with and without regime switching These ideas help to clarify philosophical as well as economic issues The structural approach to causality is then used to evaluate more familiar approaches to causality due to Granger LeRoy and Glymour Spirtes Scheines and Kelly as well as vector autoregressions the

Lucas critique and the exogeneity concepts of Engle Hendry and Richard **The Business Cycle and Public Policy, 1929-80**, 1980 The Elgar Companion to Austrian Economics P. J. Boettke, 1998-01-01 The book can be recommended both to those who know something about Austrian economics already and to those who know nothing David Simpson Economic Affairs Mr Boettke's very readable compendium consists of short articles by mostly young scholars selected to illustrate the diversity and fecundity of modern Austrian economics Michael Prowse The Financial Times The Elgar Companion to Austrian Economics is a major new reference work which highlights the common ground between all the branches of the school while demonstrating the breadth and diversity within it The Companion reflects the many areas where Austrian economists have made contributions including technical economics methodology of the social sciences political theory and political science This book includes contributions from an international group of scholars whose work demonstrates a basic similarity and interest in questions which have historically been associated with the Austrian approach to economics although many of the contributors would not consider themselves to be strictly of this school The distinguished team of contributors commissioned by the editor includes K D Hoover I M Kirzner A Klammer D Lavoie C K Rowley M Rizzo M Rutherford R E Wagner U Witt L Yeager Each entry is fully referenced and includes suggestions for further readings on the topic The Companion will be the standard reference work for all those engaged in the field of Austrian Economics It not only introduces students to the Austrian school but also serves as an important research tool for scholars working within the Austrian tradition *Keynes, Chicago and Friedman, Volume 1* Robert Leeson, Milton Friedman, 2024-10-28 These two volumes present essays on the subdiscipline of Chicago Monetarism in economics Some of the issues under dispute can be regarded as resolved while others are still being debated The contributors include Friedman Patinkin Harry Johnson and James Tobin **Global Business Cycles and Developing Countries** Eri Ikeda, 2019-09-17 This book investigates how global business cycles impact the economies of developing countries Global business cycles the wave like movements of economic expansion followed by contraction in aggregate economic activities impact all economies comprising the global economy The patterns being shown in developing countries correspond increasingly to those in the global north and yet there is a relative dearth of studies exploring whether global business cycles exist and how they operate in developing economies This book explores how cycles operate at the global and sub global developing country levels with a particular focus on the level of development and the structure of the economies Drawing an important distinction between cycles and fluctuations the book criticises mainstream conceptualisation and identification of cycle phenomena and instead proposes an alternative conception and methodology for the identification of cycles Along the way the book also delves into the manufacturing and rise of China and other potential competitors in the industrial arena as increasingly important drivers of global cycles and global economic growth This book will be an important read for researchers and upper level students of development economics and international political economy **A "second Edition" of The General Theory** Geoffrey Colin Harcourt, P.

A. Riach,1997 **The General Theory** G. C. Harcourt,P. A. Riach,2005-06-27 This second volume contains essays which relate to developments in Keynes scholarship and theorizing in the years since his death and demonstrates the ongoing validity of the Keynesian tradition Macroeconomics: Canadian Edition Updated N. Gregory Mankiw,William M. Scarth,2003-08-12 The 1 bestselling intermediate macroeconomics book Mankiw s masterful text covers the field as accessibly and concisely as possible in a way that emphasizes the relevance of both macroeconomics s classical roots and its current practice Featuring the latest data new case studies and a number of significant content updates the new Sixth Edition takes the Mankiw legacy even further Inflation Dynamic Weshah Razzak,2023-06-16 This book explains inflation dynamic using time series data from 1960 for 42 countries These countries are different in every aspect historically culturally socially politically institutionally and economically They are chosen on the basis of the data availability only and cover the Middle East and North Africa MENA region Africa Asia the Caribbean Europe Australasia and the United States Inflation reached double digits in the developed countries in the 1970s and 80s and then central banks successfully stabilized it by anchoring inflation expectations for decades until now Conditional on common and country specific shocks such as oil price shocks financial and banking and political crises wars pandemics natural disasters etc the book tests various theoretical models about the long and short run relationships between money and prices money growth and inflation money growth and real output expected inflation the output gap fiscal policy and inflation using a number of parametric and non parametric methods and pays attention to specifications and estimations problems In addition it explains why policymakers in inflation targeting countries e g the U S failed to anticipate the recent sudden rise in inflation And it examines the fallibility of the Modern Monetary Theory s policy prescription to reduce inflation by raising taxes This is a unique and innovative book which will find an audience among students academics researchers policy makers analysts in corporations private and central banks and international monetary institutions *A Second Edition of The General Theory* Professor Geoffrey Harcourt,Peter Riach,2006-08-23 Keynes always intended to write footnotes to his masterwork The General Theory which would take account of the criticisms made of it and allow him to develop and refine his ideas further However a number of factors combined to prevent him from doing so before his death in 1946 A wide range of Keynes scholars including James Tobin Paul Davidson and Lord Skidelsky have written here the footnotes that Keynes never did *Misunderstanding Financial Crises* Gary Gorton,2012-12-27 An explanation and history of financial crises

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