

Carsten Köper

Real-Financial Interaction in Contemporary Models of AS-AD Growth



PETER LANG
INTERNATIONALER VERLAG DER WISSENSCHAFTEN

Real Financial Interaction In Contemporary Models Of As Ad Growth

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Real Financial Interaction In Contemporary Models Of As Ad Growth:

Real-financial Interaction in Contemporary Models of AS-AD Growth Carsten Koeper, Carsten Köper, 2003 Starting from a modern approach to dynamic aggregate supply and aggregate demand modeling with rigorous steady state existence and stability proofs in the first part this book reconsiders the modeling of financial asset markets in a closed economy and suggests a number of improvements In particular a Tobinian general equilibrium mechanism is introduced into these markets in part two of this book In part three the influence of government interest payments in the first two parts neutralized by tax rules and its impact on the dynamic system is treated analytically Steady state and comparative static analysis and also rigorous stability proofs are performed for the models as well *Prognose der Konjunkturentwicklung durch evolutionäre Verfahren der Informatik* Adam Spalek, 2010 Eine der zentralen Problemfelder der Konometrie ist die Prognose und Prognostizierbarkeit von makroökonomischen Zeitreihen durch geeignete Prognosemodelle Diese Arbeit beschreibt eine Lösung mit evolutionären Verfahren ein makroökonomisches Modell aus einer a priori festgelegten Datenmenge an relevanten makroökonomischen Zeitreihen zu induzieren und dieses sinnvoll für makroökonomische Prognosen zu verwenden Es handelt sich um ein evolutionäres Konzept eines konometrischen Verfahrens wie Hypothesen über empirische Befunde auf evolutionärem Weg entstehen und wie solche Theorien in einem Wettbewerbsrahmen zu differenzierten Lösungen für ein Prognoseproblem evolvierten Hierzu wird gezeigt dass Theorien und ihre Genese ein Ergebnis zahlreicher evolutionärer heuristischer und analytischer Operatoren sind Die Umsetzung erfolgt abschließend in einer softwarebasierten Simulation

Asset Markets, Portfolio Choice and Macroeconomic Activity T. Asada, P. Flaschel, Tarik Mouakil, Christian Proaño, 2011-05-27 This book extends the KMG framework Keynes Meltzer Goodwin and focuses on financial issues It integrates Tobin's macroeconomic portfolio approach and emphasizes the issue of stock flow consistency **Monetary Macrodynamics** Toichiro Asada, Carl Chiarella, Peter Flaschel, Reiner Franke, 2012-11-12 This book investigates the interaction of effective goods demand with the wage price spiral and the impact of monetary policy on financial and the real markets from a Keynesian perspective Endogenous business fluctuations are studied in the context of long run distributive cycles in an advanced rigorously formulated and quantitative setup The material is developed by way of self contained chapters on three levels of generality an advanced textbook level a research oriented applied level and on a third level that shows how the interaction of real with financial markets has to be modelled from a truly integrative Keynesian perspective Monetary Macrodynamics shows that the balanced growth path of a capitalist economy is unlikely to be attracting and that the cumulative forces that surround it are controlled in the large by changes in the behavioural factors that drive the wage price spiral and the financial markets Such behavioural changes can in fact be observed in actual economies in the interaction of demand driven business fluctuations with supply driven wage and price dynamics as they originate from the conflict over income distribution between capital and labour The book is a detailed critique of US mainstream

macroeconomics and uses rigorous dynamic macro models of a descriptive and applicable nature. It will be of particular relevance to postgraduate students and researchers interested in disequilibrium processes, real wage feedback channels, financial markets and portfolio choice, financial accelerator mechanisms and monetary policy. *Reconstructing Keynesian Macroeconomics Volume 2* Carl Chiarella, Peter Flaschel, Willi Semmler, 2013-01-17. This book represents the second of three volumes offering a complete reinterpretation and restructuring of Keynesian macroeconomics and a detailed investigation of the disequilibrium adjustment processes characterizing the financial, the goods and the labour markets and their interaction. In this second volume the authors present a detailed analysis and comparison of two competing types of approaches to Keynesian macroeconomics: one that integrates goods, labour and financial markets and another from the perspective of a conventional type of LM analysis or interest rate policy of the central bank. The authors employ rigorous dynamic macro models of a descriptive and applicable nature which will be of interest to all macroeconomists who use formal model building in their investigations. The research in this book, with its focus on Keynesian propagation mechanisms, provides a unique alternative to the black box shock absorber approaches that dominate modern macroeconomics. The main conclusion of the work is that policy makers need to reconsider Keynesian ideas but in the modern form in which they are expressed in this volume. *Reconstructing Keynesian Macroeconomics* will be of interest to students and researchers who want to look at alternatives to the mainstream macrodynamics that emerged from the Monetarist critique of Keynesianism. This book will also engage central bankers and macroeconomic policy makers.

Flexicurity Capitalism Peter Flaschel, Alfred Greiner, 2012-02-01. An intense debate has played out in recent years regarding how to implement a so-called flexicurity system: a labor market reform that combines flexibility, particularly in the hiring and firing process of firms, with security in the employment and income of the workforce. In *Flexicurity Capitalism*, Flaschel and Greiner lay out the macroeconomic structure of this system, providing the detailed mathematical models necessary to ponder seriously how such a system can work. Their book rests on three pillars of thought: Marx, Kalecki, Keynes and Schumpeter. The authors highlight the relevant contributions from the work of each and build upon it. They in turn provide a basic framework for flexicurity capitalism and then compare their economic system to pure capitalism to determine the best and most practical way forward. Their scope is ambitious: to address the shortcomings of a narrow focus on mass unemployment, selective schooling systems, property rights based solely on ownership, without qualified business decision-making expertise, financial markets that do not of channel savings properly into real investment and innovations that ignore human rights or moral sentiments. Flaschel and Greiner's *Flexicurity Capitalism* provides serious discussion and feasible mathematical models necessary to consider moving in this direction.

Financial Assets, Debt and Liquidity Crises Matthieu Charpe, Carl Chiarella, Peter Flaschel, Willi Semmler, 2011-07-21. The macroeconomic development of most major industrial economies is characterised by boom-bust cycles. Normally such boom-bust cycles are driven by specific sectors of the economy. In the financial meltdown of the years

2007 9 it was the credit sector and the real estate sector that were the main driving forces This book takes on the challenge of interpreting and modelling this meltdown In doing so it revives the traditional Keynesian approach to the financial real economy interaction and the business cycle extending it in several important ways In particular it adopts the Keynesian view of a hierarchy of markets and introduces a detailed financial sector into the traditional Keynesian framework The approach of the book goes beyond the currently dominant paradigm based on the representative agent market clearing and rational economic agents Instead it proposes an economy populated with heterogeneous rationally bounded agents attempting to cope with disequilibria in various markets

Deutsche Nationalbibliographie und Bibliographie der im Ausland erschienenen deutschsprachigen Veröffentlichungen ,2003 The Quarterly Review of Economics and Finance ,2002

Book Review Index Cumulation Dana Ferguson,2005-09 Book Review Index provides quick access to reviews of books periodicals books on tape and electronic media representing a wide range of popular academic and professional interests The up to date coverage wide scope and inclusion of citations for both newly published and older materials make Book Review Index an exceptionally useful reference tool More than 600 publications are indexed including journals and national general interest publications and newspapers Book Review Index is available in a three issue subscription covering the current year or as an annual cumulation covering the past year

The Macroeconomics of Exchange Rate Policies, Tariff Protection and the Current Account Simon Neaime,2000 Agricultural Finance Review ,2005 **Asset Prices, Booms, and Recessions** Willi Semmler,2003 The book studies the interaction of the financial market economic activity and the macroeconomy from a dynamic perspective The financial market to be studied here encompasses the money and bond market credit market stock market and foreign exchange market Economic activity is described by the activity of firms banks households governments and countries The book shows how economic activity affects asset prices and the financial market and how asset prices and financial market volatility feed back to economic activity The focus in this book is on theories dynamic models and empirical evidence Empirical applications relate to episodes of financial instability and financial crises of the U S Latin American Asian as well as Euro area countries The book is not only useful for researchers and practitioners in the field of financial engineering but is also very useful for researchers and practitioners in economics

The American Economic Review ,2004-03 Monetarism and Macro-economics David K. H. Begg,Alan Budd,1987 Contains the proceedings of a conference sponsored by the Institute of Economic Affairs

Money, Human Capital, and Business Cycles Kenneth J. Matheny,1996 Das Schweizer Buch ,2004 Courses Catalog - University of Illinois at Urbana-Champaign

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