

Ecuaciones Modelo QPM

transition_variables

L_GDP_GAP;

MCI;

L_GDP_RW_GAP;

RR_GAP;

L_Z_GAP;

L_GDP;

L_GDP_BAR;

CPI;

RENEUTRAL;

L_R;

!transition_shocks

SHK_L_GDP_GAP;

SHK_DLA_Z_BAR;

!parameters

b1;

b2;

b3;

b4;

!transition_equations

L_GDP_GAP=b1*L_GDP_GAP{-1} -

b2*MCI+b3*L_GDP_RW_GAP+SHK_L_GDP_GAP;

MCI=L_b4*RR_GAP+(1-b4)*(-L_Z_GAP);

L_GDP=L_GDP_GAP+L_GDP_BAR;

RR=RS_D4L_CPI{+1};

L_Z=L_S+L_CPI_RW-L_CPI;

RENEUTRAL=RR_BAR_D4L_CPI{+1};

DLA_Z_BAR=rho_DLA_Z_BAR*DLA_ZBAR{-1}+(1-rho_DLA_Z_BAR)*ss_DLA_Z_BAR+SHK_DLA_Z_BAR;

L_R=L_I-E_L_CPI{+1};

!mesuarement_variables

OBS_L_GDP

!mesuarament_equations

OBS_L_GDP=L_GDP