

Demand for M1 in the United States - a comment on Baba, Hendry, and Starr

International Monetary Fund - M1 demand and volatility



Description: -

-demand for M1 in the United States - a comment on Baba, Hendry, and Starr

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Is the US Demand for Money Unstable?

Using an alternative methodological approach, general-to-specific modelling, Hendry and Ericsson 1991 then obtained a money demand model on FS's U. There are four methods used in research, first, VAR estimation used to forecast model which have interaction of data time series. The Association holds its annual conference meetings in November, and publishes quarterly the Southern Economic Journal.

The Fed

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The Demand for M1 in the United States : A Comment on Baba, Hendry, and Starr

Space constraints force me to indulge in a certain amount of poetic licence, but I hope this results in poetic justice. The views expressed in this Working Paper are those of the authors and do not necessarily represent those of the IMF or IMF policy. Most related items These are the items that most often cite the same works as this one and are cited by the same works as this one.

Long

We publish textbooks, journals, monographs, professional and reference works in print and online. After rescaling, Friedman and Schwartz's phase-average models are dominated by annual models, including simple random walk models for velocity.

If you know of missing items citing this one, you can help us creating those links by adding the relevant references in the same way as above, for each referring item. As Ericsson, Hendry, and Hood 2016 showed, the σ 's from FS's heteroscedasticity-corrected phase-average models must therefore be rescaled to make those σ 's comparable with each other, and with σ 's from corresponding annual models. Volume: 40 Series: IMF Staff Papers Author s : International Monetary Fund.

Long

Trans-action Cost, The Wage Rate dan The Demand for Money. The first row records FS's reported value of σ for their final phase-average log-levels money demand model, that model's rescaling factor for σ , and the resulting rescaled value of σ .

M1 demand and volatility

Bhaskara Rao Date Deposited: 15 Jun 2009 05:43 Last Modified: 27 Sep 2019 06:47 References: Baba, Y.

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