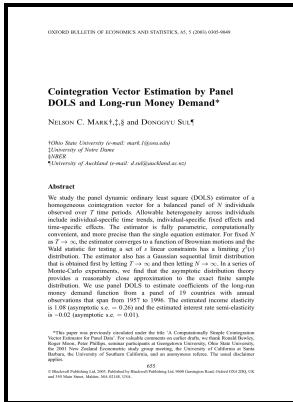# Demand for M1 in the United States - a comment on Baba, Hendry, and Starr

International Monetary Fund - Microfoundations and the Demand for Money

Description: -

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

-

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IMF working paper -- WP/93/24demand for M1 in the United States - a comment on Baba, Hendry, and Starr
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Calem and Rafael Rob 96-11: Paul Kupiec and Patricia A.

IMF Working Papers : IMF Staff papers : Volume 40 No. 2:

Calem and Leonard Nakamura 95-24: Paul Kupiec 95-23: Allen Berger, Richard J. For instance, heteroscedasticity correction is unnecessary if all phases are of equal length. Porter 94-33: Tor Einarsson and Milton Marquis 94-32: Tor Einarsson and Milton Marquis 94-31: Douglas A.

M1 demand and volatility

Volume: 40 Series: IMF Staff Papers Author s : International Monetary Fund. Tauchen eds , Nonparametric and semiparametric methods in economics and statistics, Cambridge University Press, Cambridge, 413-435.

EconPapers: Economic Journal

The theoretical model fits the M1 data. Even a naive random walk model for annual velocity variance-dominates the phase-average model, once their σ's are in comparable units.

DAMPAK KETIDAKSTABILAN NILAI TUKAR RUPIAH TERHADAP PERMINTAAN UANG M2 DI INDONESIA

Fourth method, ADL ECM to see long-range adjustment in variable, before and after addition of variable.

RePEc: Gregory D. Hess

Humphrey 94-22: Jean Helwege and J. Jurnal Ekonomi dan Bisnis Indonesia. The journal also contains occasional invited papers such as the

Distinguished Guest Lecture, and the Presidential Address from the annual conference of the Southern Economic Association SEA.

Table 1: Comparison of the residual standard error σ across money demand models.

The predictive failure of the Baba, Hendry and Starr model of M1

Mendoza, Assaf Razin, and Linda L.

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