HIGH INFLATION

DANIEL HEYMANN AND AXEL LEIJONHUFVUD

<u>High Inflation The Arne Ryde Memorial Lectures</u>

Fernando Ferrari-Filho, Liuz F. de Paula

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High Inflation Daniel P. Heyman, 1995 Zaïre's Hyperinflation, 1990-96 Mr. Philippe Beaugrand, 1997-04-01 This paper reviews Za re s experience with hyperinflation during 1990 96 and develops an illustrative model based on a money demand function that includes government revenue as a determinant Government revenue is itself subject to the Tanzi effect in which inflation tends to lower revenue collections The model is estimated over the 1990 96 period and simulations are also presented The paper concludes with a number of observations and policy recommendations for stopping hyperinflation in Za Computable Economics Kumaraswamy Velupillai, 2000 In the field of economic analysis computability in the formation of economic hypotheses is seen as the way forward In this book Professor Velupillai implements a theoretical research program along these lines Choice theory learning rational expectations equlibria the persistence of adaptive behavior arithmetical games aspects of production theory and economic dynamics are given recursion theoretic i e computable interpretations Rational Risk Policy W. Kip Viscusi, 1998-03-12 Rational Risk Policy is based on Viscusi's Arne Ryde Memorial Lectures delivered at Lund University in 1996 The organizing principle of these lectures is that the irrationality of individual decisions is often embodied in government regulations Rather than overcoming the inadequacies in individual risk beliefs and behaviour governmental regulations often institutionalize them Viscusi examines how consumers and workers perceive risk and the implications of these risk beliefs and behavioural responses to risk for government policy Hazard warnings efforts direct regulation and liability are among the alternative modes of intervention The role of risk tradeoffs with respect to the value of life as well as the consequences of wasteful regulatory expenditures are considered in a discussion of riskrisk analysis Rational Risk Policy also includes a critique of the risk analysis practices used by government agencies as well as a consideration of how liability and social insurance should be integrated into a rational risk management **Ibss: Economics: 1995** Compiled by the British Library of Political and Economic Science at the London School strategy of Economics, 1996 The IBSS is the essential tool for librarians university departments research institutions and any public or private institutions whose work requires access to up to date and comprehensive knowledge of the social sciences

Dynamic Allocation and Pricing Alex Gershkov, Benny Moldovanu, 2024-06-11 A new approach to dynamic allocation and pricing that blends dynamic paradigms from the operations research and management science literature with classical mechanism design methods Dynamic allocation and pricing problems occur in numerous frameworks including the pricing of seasonal goods in retail the allocation of a fixed inventory in a given period of time and the assignment of personnel to incoming tasks Although most of these problems deal with issues treated in the mechanism design literature the modern revenue management RM literature focuses instead on analyzing properties of restricted classes of allocation and pricing schemes In this book Alex Gershkov and Benny Moldovanu propose an approach to optimal allocations and prices based on the theory of mechanism design adapted to dynamic settings Drawing on their own recent work on the topic the authors

describe a modern theory of RM that blends the elegant dynamic models from the operations research OR management science and computer science literatures with techniques from the classical mechanism design literature Illustrating this blending of approaches they start with well known complete information nonstrategic dynamic models that yield elegant explicit solutions They then add strategic agents that are privately informed and then examine the consequences of these changes on the optimization problem of the designer Their sequential modeling of both nonstrategic and strategic logic allows a clear picture of the delicate interplay between dynamic trade offs and strategic incentives Topics include the sequential assignment of heterogeneous objects dynamic revenue optimization with heterogeneous objects revenue maximization in the stochastic and dynamic knapsack model the interaction between learning about demand and dynamic efficiency and dynamic models with long lived strategic agents Contemporary Issues in Macroeconomics Joseph E. Stiglitz, Martin Guzman, 2016-04-29 In this edited collection Joseph Stiglitz and Martin Guzman present a series of studies on contemporary macroeconomic issues The book discusses a set of key lessons for macroeconomic theory following the recent global financial crisis and explores unconventional monetary policy in a post crisis world. This volume is divided into five parts The introduction includes keynote speeches by the Governors of the Bank of Japan and Central Bank of Jordan Part one focuses on macroeconomic theory for understanding macroeconomic fluctuations and crises Part two addresses the issue of the measurement of wealth Part three discusses macroeconomic policies in times of crises Finally part four focuses on The Equilibrium Manifold Yves Balasko, 2009-04-17 A leading scholar in the field central banking and monetary policy presents post 1970s developments in the theory of general equilibrium unified by the concept of equilibrium manifold In The Equilibrium Manifold noted economic scholar and major contributor to the theory of general equilibrium Yves Balasko argues that contrary to what many textbooks want readers to believe the study of the general equilibrium model did not end with the existence and welfare theorems of the 1950s These developments which characterize the modern phase of the theory of general equilibrium led to what Balasko calls the postmodern phase marked by the reintroduction of differentiability assumptions and the application of the methods of differential topology to the study of the equilibrium equation Balasko s rigorous study demonstrates the central role played by the equilibrium manifold in understanding the properties of the Arrow Debreu model and its extensions Balasko argues that the tools of differential topology articulated around the concept of equilibrium manifold offer powerful methods for studying economically important issues from existence and uniqueness to business cycles and economic fluctuations After an examination of the theory of general equilibrium s evolution in the hundred years between Walras and Arrow Debreu Balasko discusses the properties of the equilibrium manifold and the natural projection He highlights the important role of the set of no trade equilibria the structure of which is applied to the global structure of the equilibrium manifold He also develops a geometric approach to the study of the equilibrium manifold Applications include stability issues of adjustment dynamics for out of equilibrium prices the introduction of price dependent

preferences and aspects of time and uncertainty in extensions of the general equilibrium model that account for various forms of market frictions and imperfections Special effort has been made at reducing the mathematical technicalities without compromising rigor The Equilibrium Manifold makes clear the ways in which the postmodern developments of the Arrow Debreu model improve our understanding of modern market economies **Inflation, Institutions and Information** Daniel Vaz, Kumaraswamy Velupillai, 1996-04-22 Macroeconomics has undergone profound changes since the Keynesian consensus broke down in the mid 60s Axel Leijonhufvud belonged to that core group of distinguished macroeconomists who wrought the changes that brought back the classical questions to the subject microfoundations money markets institutions information transition dynamics and much else He fashioned a whole series of conceptual innovations that have become part of the folklore of monetary macroeconomics In this collection of essays distinguished colleagues and former students pay homage to this gentle intellectual giant Issues that have featured at the centre of Axel Leijonhufvud's research for over 30 years are discussed by the contributors History of thought philosophy of science and transition dynamics in addition to the more central issues of money inflation monetary regimes information institutions microfoundations increasing returns and stabilizing speculation are some of the central topics discussed empirically and theoretically in these essays Opportunism and Economic Coordination Peter E. Earl, 2002-01-01 An integrated collection of a dozen of Peter Earl's lively and thought provoking essays carefully edited and updated Theoretical topics include the prediction of corporate behaviour the economic foundations of marketing and shopping mall design pricing strategy and its relationship with the existence of second hand markets and the microfoundations of macroeconomics Case studies include co operation in the car industry managerialist reforms in New Zealand and the university sector structural change in the advertising industry and the place of GB Richardson and GLS Shackle in the literature of economics Central Banks and Monetary Regimes in Emerging Countries Fernando Ferrari-Filho, Liuz F. de Paula, 2023-01-17 This book focuses on the recent trends of monetary policy in Latin America It analyzes how the actions of central banks and the monetary regimes of some Latin American countries have affected the economic performance of these countries mainly in response to the international financial crisis IFC and COVID 19 crisis Empirical Model Discovery and Theory Evaluation David F. Hendry, Jurgen A. Doornik, 2014-07-03 A synthesis of the authors groundbreaking econometric research on automatic model selection which uses powerful computational algorithms and theory evaluation Economic models of empirical phenomena are developed for a variety of reasons the most obvious of which is the numerical characterization of available evidence in a suitably parsimonious form Another is to test a theory or evaluate it against the evidence still another is to forecast future outcomes Building such models involves a multitude of decisions and the large number of features that need to be taken into account can overwhelm the researcher Automatic model selection which draws on recent advances in computation and search algorithms can create and then empirically investigate a vastly wider range of possibilities than even the greatest expert In this book leading

econometricians David Hendry and Jurgen Doornik report on their several decades of innovative research on automatic model selection After introducing the principles of empirical model discovery and the role of model selection Hendry and Doornik outline the stages of developing a viable model of a complicated evolving process They discuss the discovery stages in detail considering both the theory of model selection and the performance of several algorithms They describe extensions to tackling outliers and multiple breaks leading to the general case of more candidate variables than observations Finally they briefly consider selecting models specifically for forecasting Seven Schools of Macroeconomic Thought Edmund S. Phelps. 1990 Seven Schools of Macroeconomic Thought offers an excellent survey of various macroeconomic topics that feature prominently in the research agenda and have inspired both theoretical and policy debate The book presents an authoritative and comprehensive summary and original critique of macroeconomic approaches by a scholar whose own contribution to the field is considerable In each of his seven chapters the author reviews one school of economic thought These are the Keynesian school of macroeconomics the monetarist school the New Classical school the New Keynesian school supply side macroeconomics and non monetary models of macroeconomics the real business cycle theory and the structuralist school which views changes in unemployment as the outcome of shifts in the structural characteristics of the Federal Reserve Bulletin ,1996 Behavioural Macroeconomics Paul De Grauwe, Yuemei Ji, 2019-10-25 economy Modern macroeconomics has been based on the paradigm of the rational individual capable of understanding the complexity of the world This has created a very shallow theory of the business cycle in which nothing happens in the macroeconomy unless shocks occur from outside Behavioural Macroeconomics Theory and Policy uses a different paradigm It assumes that individual agents experience cognitive limitations preventing them from having rational expectations Instead these individuals use simple rules of behaviour Behavioural Macroeconomics introduces rationality by allowing individuals to learn from their mistakes and to switch to the rules that perform better It introduces the idea of endogenously generated animals spirits that drive the business cycle and are in turn influenced by it and applies this model to shed new light on a number of important issues It analyses the role of fiscal policy in stabilizing the economy while maintaining debt sustainability expands the model to include a banking sector and show how banks amplify the booms and busts and explains how animal spirits help to synchronize the business cycles across countries The model set out in Behavioural Macroeconomics leads to very different policy implications from the mainstream macroeconomic model It shows how policymakers have a responsibility to stabilize an otherwise unstable system The American Economic Review ,1995 Includes annual List of doctoral dissertations in political economy in progress in American universities and colleges Quarterly Review ,1997 **Book Review Digest** .1998 **Journal of Economic Literature** ,2004 The Journal of Developing Areas, 1994

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