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## **Bayesian Estimation Of Dsge Models**

Book Website:

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Professor of Economics  
Department of

Economics, University

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of Pennsylvania The  
Ronald O. Perelman  
Center for Political  
Science and Economics  
(PCPSE), Room 621

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Philadelphia,  
Pennsylvania  
19104-6297.

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8486

**Frank Schorfheide —  
Professor of  
Economics |  
Academic Website**

New York Fed DSGE

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Model (Version 1002)

The DSGE.jl package implements the New York Fed dynamic stochastic general equilibrium (DSGE) model and provides general code to estimate many user-specified DSGE models.

The package is introduced in the Liberty Street Economics blog post The FRBNY DSGE Model Meets Julia. (We previously referred to

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our model as the  
"FRBNY DSGE Model.")

**GitHub - FRBNY-  
DSGE/DSGE.jl: Solve  
and estimate  
Dynamic ...**

"Shocks and Frictions  
in US Business Cycles:  
A Bayesian DSGE  
Approach", American  
Economic Review,  
97(3), pp. 586-606. Smets\_Wouters\_2007.mod  
. Rudimentary code  
that is compatible with  
Dynare 4.2.5 onwards.



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See also the header to  
Smets\_Wouters\_2007\_45.mod for additional  
remarks. Smets\_Woute  
rs\_2007\_45.mod

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**GitHub - JohannesPfeifer/DSGE\_mod: A collection of Dynare**

...

Dynamic stochastic  
general equilibrium  
modeling (abbreviated  
as DSGE, or DGE, or  
sometimes SDGE) is a  
macroeconomic  
method which is often

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employed by monetary  
and fiscal authorities

for policy analysis,  
explaining historical

time-series data, as

well as future

forecasting purposes.

DSGE econometric

modeling applies

general equilibrium

theory and

microeconomic

principles in a tractable

manner ...

**Dynamic stochastic  
general equilibrium -**

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**Wikipedia**

Bayesian Estimation

and Comparison of

Conditional Moment

Models, Chib, Shin and

Simoni (2021)

Professor Chib is a

Fellow of the American

Statistical Association,

of the International

Society of Bayesian

Analysis and the

Journal of

Econometrics.

**Siddhartha Chib**

Estimation of DSGE

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models using Bayesian methods: Del Negro, M., and F. Schorfheide.

"Priors from General Equilibrium Models for VARs." *International Economic Review* 45, no. 2 (2004): 643-73.

Del Negro, M.

Schorfheide, et al. "On the Fit and Forecasting Performance of New Keynesian Models."

*Journal of Business and Economic Statistics* (2007).

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**Readings | Time**

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**Economics | MIT ...**

(by Frank

Schorfheide) In this

paper we propose a

Bayesian econometric

procedure for the

evaluation and

comparison of DSGE

models. Unlike in many

previous econometric

approaches we

explicitly take into

account the possibility

that the DSGE models

are misspecified and

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introduce a reference model to complete the model space.

Econometric And

**Chris Sims's Page -**

**Princeton University**

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stochastic general

equilibrium models

Bayesian panel-data

models Bayesian

multilevel modeling.

Cox proportional

hazards model for

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Galbraith plots.

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effects estimation  
using lasso

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**Video tutorials |  
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a DSGE model in  
Dynare notation, and  
goes through the  
output from running a  
simple DSGE model,  
discussing where the  
output is stored in the  
Matlab workspace and  
common Dynare er-  
rors. We use Dynare to



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do some useful

analysis. We briefly

discuss estimation and  
forecasting using

Dynare. The document

closes with a research

application. Contents

## **A Practical Introduction to DSGE Modeling with Dynare**

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Windows to manage,  
graph, and analyze  
data. Stata has had 1  
update within the past

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6 months.

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**Stata - Free**

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We have evaluated the

results of Dynare's

user survey. One thing

that came up

frequently was a wish

for more tutorials and

examples on all the

features Dynare offers.

**Dynare Forum**

Some estimation

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commands can be parallelized more than others. Taken at the median, estimation

commands run 1.8 times faster on 2 cores, 2.9 times faster on 4 cores, and 4.1 times faster on 8 cores.

Stata/MP is 100% compatible other editions of Stata.

## **Stata: Software for Statistics and Data Science**

Pfeifer (2013): A Guide

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to Specifying

Observation Equations

for the Estimation of

DSGE Models, the

corresponding mod-

files are: Listing 1:

Basic RBC Classical

Monetary Economy

Model:

RBC\_CME\_basic.mod

Listing 3: Log-

linearized baseline

model:

RBC\_CME\_log\_lin.mod

Listing 6: Nonlinear

Model for Log-

Linearization:

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RBC\_CME\_exp.mod

Listing 9: Nonlinear  
Model with Explicit  
Trend for Log ...

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**Johannes Pfeifer -  
Institutes Lectures  
Dynare - Google  
Search**

Filtering, state space  
models, Kalman filter:  
Lecture 21 Notes (PDF)  
22: State-space  
models, ML estimation,  
DSGE models: Lecture  
22 Notes (PDF) 23-24:  
Intro to Bayes  
approach, reasons to

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be Bayesian: Lecture

23 and 24 Notes (PDF)

25: MCMC: Metropolis

Hastings Algorithm:

Lecture 25 Notes (PDF)

26: MCMC: Gibbs

sampling: Lecture 26

Notes (PDF)

**Lecture Notes | Time**

**Series Analysis |**

**Economics | MIT ...**

The Kalman filter

model assumes the

true state at time  $k$  is

evolved from the state

at  $(k - 1)$  according to

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$x_k = F_k x_{k-1} + B_k u_k + w_k$  where  $F_k$  is the state transition model which is applied to the previous state  $x_{k-1}$ ;  $B_k$  is the control-input model which is applied to the control vector  $u_k$ ;  $w_k$  is the process noise, which is assumed to be drawn from a zero mean multivariate normal distribution,  $w_k \sim N(0, Q_k)$ , with ...

**Kalman filter -  
Wikipedia**

Second, the estimation

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of those equations that

contain expectations

terms involves the

separate estimation of

a set of smaller

models, each of which

typically combines one

of the structural

equations with a

condensed model of

the overall economy

that features a VAR. 6

Projections of the VAR

provide proxies for the

explicit expectations

terms in ...



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**FRB: FEDS Notes:**

**The FRB/US Model: A**

**Tool for ...**

□□□ estimation,  
estimation, estimation.

□□□ identification,  
identification,

identification =====

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P. Herbst and Frank

Schorfheide; The  
Econometrics of

Individual Risk

Christian Gourieroux  
Institutes Lectures

and Joann Jasiak;

Mastering 'Metrics

Joshua D. Angrist and

Jörn-Steffen Pischke

**Mostly Harmless  
Econometrics |  
Princeton University  
Press**

Bayesian Network

Structure Learning

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Estimation Of

from Mixed Data Prof.

Dr. Marloes Maathuis

Dr. Jack Kuipers:

Aug-2020 Abstract:

Bayesian networks and

other graphical models

are powerful tools for

defining and visu- ally

representing the joint

distributions over

complex domains.

However, most

common methods for

learning Bayesian

networks are incapable

of ...

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[d41d8cd98f00b204e98  
00998ecf8427e.](https://doi.org/10.1017/9781009099827)  
Institutes Lectures