



Recursive Models of Dynamic Linear Economies (The Gorman Lectures in Economics)

Lars Peter Hansen, Thomas J. Sargent

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A common set of mathematical tools underlies dynamic optimization, dynamic estimation, and filtering. In *Recursive Models of Dynamic Linear Economies*, Lars Peter Hansen and Thomas Sargent use these tools to create a class of econometrically tractable models of prices and quantities. They present examples from microeconomics, macroeconomics, and asset pricing. The models are cast in terms of a representative consumer. While Hansen and Sargent demonstrate the analytical benefits acquired when an analysis with a representative consumer is possible, they also characterize the restrictiveness of assumptions under which a representative household justifies a purely aggregative analysis.

Based on the 2012 Gorman lectures, the authors unite economic theory with a workable econometrics while going beyond and beneath demand and supply curves for dynamic economies. They construct and apply competitive equilibria for a class of linear-quadratic-Gaussian dynamic economies with complete markets. Their book stresses heterogeneity, aggregation, and how a common structure unites what superficially appear to be diverse applications. An appendix describes MATLAB ® programs that apply to the book's calculations.

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