

Acknowledgments	p. ix
Introduction	p. 1
Notes	p. 12
Lecture Notes on Least Squares Prediction Theory	p. 13
Notes	p. 42
Notes	p. 44
Exact Linear Rational Expectations Models: Specification and Estimation	p. 45
Notes	p. 74
Two Difficulties in Interpreting Vector Autoregressions	p. 77
Notes	p. 111
Notes	p. 116
Time Series Implications of Present Value Budget Balance and of Martingale Models of Consumption and Taxes	p. 121
Notes	p. 158
Implications of Expected Present Value Budget Balance: Application to Postwar U.S. Data	p. 163
Notes	p. 175
Faster Methods for Solving Continuous Time Recursive Linear Models of Dynamic Economies	p. 177
Notes	p. 208
Prediction Formulas for Continuous Time Linear Rational Expectations Models	p. 209
Notes	p. 218
Identification of Continuous Time Rational Expectations Models from Discrete Time Data	p. 219
Notes	p. 234
Temporal Aggregation of Economic Time Series	p. 237
Notes	p. 278
Notes	p. 280
References	p. 283
Contributors	p. 294
Table of Contents provided by Blackwell's Book Services and R.R. Bowker. Used with permission.	