

武汉大学经管学院金融系 2017 春季学期
DSGE 研讨班课程提纲

授课日期：6 月 12–15 日

A 课程目标

本课程旨在较为系统、深入的讲授和讨论 DSGE 模型的基本理论和实证方法。前者包括 DSGE 模型的一般均衡理论基础、常用建模手段和标准求解方法；后者包括宏观数据的预处理、参数校准和计量估计与推断。力求使课程参与者在短时间掌握 DSGE 模型的主要研究方法，并能够针对具体问题进行严谨、全面的 DSGE 模型构建和分析。

B 课程安排

6 月 12–15 日，每日由一位老师主讲四个小时，具体时间见课程内容。地点：经管院 B127。研究生参与该课程须先报名。该课程有名额限制，优先满足金融系博士生需要。研究生参加该课程须在每次课签到。报名与签到均由课程助理负责；研究生报名请向课程助理发邮件；报名截止时间为 6 月 11 日。

- 课程助理：周闯，金融系一年级博士；邮箱：zhouchuang@whu.edu.cn。

C 课程内容

1. 主讲人：刘岩，6 月 12 日周一下午 2–6 点

- (a) DSGE 模型的微观基础；经典真实商业周期模型及标准解法。
- (b) 主要参考文献：Blanchard and Kahn (1980), King and Rebelo (1999), Chari et al. (2007), Chang et al. (2015).

2. 主讲人：曾涛，6 月 13 日周二下午 2–6 点

- (a) DSGE 模型的传统估计方法和 Bayes 估计方法；DSGE 模型的统计推断与模型解析。
- (b) 主要参考文献：Ruge-Murcia (2007), Smets and Wouters (2003), Smets and Wouters (2007), An and Schorfheide (2007).

3. 主讲人：侯成琪，6 月 14 日周三上午 8–12 点

- (a) 新凯恩斯模型；常见的名义摩擦、建模手段及货币政策。
- (b) 主要参考文献：Taylor (1993), Galí and Gertler (1999), Christiano et al. (1999), Erceg et al. (2000), Smets and Wouters (2003), Christiano et al. (2005).

4. 主讲人：王胜，6 月 15 日周四上午 8–12 点

- (a) 新开放宏观模型：开放经济条件下的厂商定价、货币政策及协调、汇率决定。
- (b) 主要参考文献：Clarida et al. (2001, 2002), Benigno and Benigno (2003, 2006), Galí and Monacelli (2005), Engel (2011), Corsetti et al. (2010).

D 参考图书、软件

- 主要参考书
 - D. DeJong and C. Dave, *Structural Macroeconometrics*, 2nd ed, 2011, Princeton University Press.
 - 影印版：《结构宏观计量经济学》，2013，世界图书出版公司。
- 参考书

- F. Canova, *Methods for Applied Macroeconomic Research*, 2007, Princeton University Press.
翻译版:《应用宏观经济研究方法》,周建译,2009年,上海财经大学出版社;译本质量不高。
- B. Heer and A. Maufner, *Dynamic General Equilibrium Modeling: Computational Methods and Applications*, 2nd ed, 2009, Springer.
翻译版:《动态一般均衡建模:计算方法与应用》,刘斌、贾彦东译,2015年,中国金融出版社。
- 刘斌,《动态随机一般均衡模型及其应用》,第二版,2014年,中国金融出版社。
- 软件
 - DSGE 建模、计算与分析: Matlab 及 Dynare 程序包。
 - 科学文档排版: 推荐使用 L^AT_EX 语言进行项目报告文档和演示文稿的编写; 中文内容推荐使用 C_TE_X 软件包, 参见 www.ctex.org.

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- Clarida, Richard, Jordi Galí, and Mark Gertler**, “Optimal Monetary Policy in Open versus Closed Economies: An Integrated Approach,” *American Economic Review*, May 2001, 91 (2), 248–252. [1]
- , –, **and** –, “A Simple Framework for International Monetary Policy Analysis,” *Journal of Monetary Economics*, July 2002, 49 (5), 879–904. [1]
- Corsetti, Giancarlo, Luca Dedola, and Sylvain Leduc**, “Optimal Monetary Policy in Open Economies,” in Benjamin M. Friedman and Michael Woodford, eds., *Handbook of Monetary Economics*, Vol. 3, Elsevier, 2010, chapter 16, pp. 861–933. [1]

- Engel, Charles**, “Currency Misalignments and Optimal Monetary Policy: A Reexamination,” *American Economic Review*, 2011, *101* (6), 2796–2822. [1]
- Erceg, Christopher J., Dale W. Henderson, and Andrew T. Levin**, “Optimal Monetary Policy with Staggered Wage and Price Contracts,” *Journal of Monetary Economics*, October 2000, *46* (2), 281–313. [1]
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- Ruge-Murcia, Francisco J.**, “Methods to Estimate Dynamic Stochastic General Equilibrium Models,” *Journal of Economic Dynamics and Control*, August 2007, *31* (8), 2599–2636. [1]
- Smets, Frank and Rafael Wouters**, “An Estimated Dynamic Stochastic General Equilibrium Model of the Euro Area,” *Journal of the European Economic Association*, September 2003, *1* (5), 1123–1175. [1]
- **and –**, “Shocks and Frictions in US Business Cycles: A Bayesian DSGE Approach,” *American Economic Review*, June 2007, *97* (3), 586–606. [1]
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