

RATIONAL EXPECTATIONS ECONOMETRICS

Lars Peter Hansen &
Thomas J. Sargent



UNDERGROUND CLASSICS IN ECONOMICS

Rational Expectations Econometrics

Lars Peter Hansen
and Thomas J. Sargent

WITH CONTRIBUTIONS BY
John Heaton, Albert Marcet
and William Roberds

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Contents

1. Introduction	1
by Lars Peter HANSEN and Thomas J. SARGENT	
2. Lecture Notes on Least Squares Prediction Theory	13
by Lars Peter HANSEN and Thomas J. SARGENT	
3. Exact Linear Rational Expectations Models: Specification and Estimation	45
by Lars Peter HANSEN and Thomas J. SARGENT	
4. Two Difficulties in Interpreting Vector Autoregressions	77
by Lars Peter HANSEN and Thomas J. SARGENT	
5. Time Series Implications of Present Value Budget Balance and of Martingale Models of Consumption and Taxes	121
by Lars Peter HANSEN, William ROBERDS and Thomas J. SARGENT	
6. Implications of Expected Present Value Budget Balance: Application to Postwar U.S. Data	163
by William ROBERDS	
7. Faster Methods for Solving Continuous Time Recursive Linear Models of Dynamic Economies	177
by Lars Peter HANSEN, John HEATON and Thomas J. SARGENT	

8. Prediction Formulas for Continuous Time Linear Rational Expectations Models	209
by Lars Peter HANSEN and Thomas J. SARGENT	
9. Identification of Continuous Time Rational Expectations Models from Discrete Time Data	219
by Lars Peter HANSEN and Thomas J. SARGENT	
10. Temporal Aggregation of Economic Time Series	237
by Albert MARCET	
References	283
List of Contributors	294

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