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Finance and Economics Discussion Series: Real-time Model Uncertainty in the United States: The Fed from 1996-2003

United States Federal Reserve Board, Robert J. Tetlow, Brian Ironside

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****. We study 30 vintages of FRB/US, the principal macro model used by the Federal Reserve Board staff for forecasting and policy analysis. To do this, we exploit archives of the model code, coefficients, baseline databases and stochastic shock sets stored after each FOMC meeting from the model s inception in July 1996 until November 2003. The period of...

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- Authored by Robert J Tetlow, Brian Ironside
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