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A Rational Expectations Approach to Macroeconometrics pursues a rational expectations approach to the estimation of a class of models widely discussed in the macroeconomics and finance literature: those which emphasize the effects from unanticipated, rather than anticipated, movements in variables. In this volume, Fredrick S. Mishkin first theoretically develops and discusses a unified econometric treatment of these models and then shows how to estimate them with an annotated computer program.

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A Rational Expectations Approach to Macroeconometrics pursues a rational expectations approach to the estimation of a class of models widely discussed in the macroeconomics and finance literature: those which emphasize the effects from unanticipated, rather than anticipated, movements in variables. In this volume, Fredrick S. Mishkin first theoretically develops and discusses a unified econometric treatment of these models and then shows how to estimate them with an annotated computer program.

A crucial challenge for economists is figuring out how people interpret the world and form expectations that will likely influence their economic activity. Inflation, asset prices, exchange rates, investment, and consumption are just some of the economic variables that are largely explained by expectations. Here George Evans and Seppo Honkapohja bring new explanatory power to a variety of expectation formation models by focusing on the learning factor. Whereas the rational expectations paradigm offers the prevailing method to determining expectations, it assumes very theoretical knowledge on the part of economic actors. Evans and Honkapohja contribute to a growing body of research positing that households and firms learn by making forecasts using observed data, updating their forecast rules over time in response to errors. This book is the first systematic development of the new statistical learning approach. Depending on the particular economic structure, the economy may converge to a standard rational-expectations or a "rational bubble" solution, or exhibit persistent learning dynamics. The learning approach also provides tools to assess the importance of new models with expectational indeterminacy, in which expectations are an independent cause of macroeconomic fluctuations. Moreover, learning dynamics provide a theory for the evolution of expectations and selection between alternative equilibria, with implications for business cycles, asset price volatility, and policy. This book provides an authoritative treatment of this emerging field, developing the analytical techniques in detail and using them to synthesize and extend existing research.

Assumptions about how people form expectations for the future shape the properties of any dynamic economic model. To make economic decisions in an uncertain environment people must forecast such variables as future rates of inflation, tax rates, governme.

This book originated from a 2010 conference marking the fortieth anniversary of the publication of the landmark "Phelps volume," Microeconomic Foundations of Employment and Inflation Theory, a book that is often credited with pioneering the currently dominant approach to macroeconomic analysis. However, in their provocative introductory essay, Roman Frydman and Edmund Phelps argue that the vast majority of macroeconomic and finance models developed over the last four decades derailed, rather than built on, the Phelps volume's "microfoundations" approach. Whereas the contributors to the 1970 volume recognized the fundamental importance of according market participants' expectations an autonomous role, contemporary models rely on the rational expectations hypothesis (REH), which rules out such a role by design. The financial crisis that began in 2007, preceded by a spectacular boom and bust in asset prices that REH models implied could never happen, has spurred a quest for fresh approaches to macroeconomic analysis. While the alternatives to REH presented in Rethinking Expectations differ from the approach taken in the original Phelps volume, they are notable for returning to its major theme: understanding aggregate outcomes requires according expectations an autonomous role. In the introductory essay, Frydman and Phelps interpret the various efforts to reconstruct the field--some of which promise to chart its direction for decades to come. The contributors include Philippe Aghion, Sheila Dow, George W. Evans, Roger E. A. Farmer, Roman Frydman, Michael D. Goldberg, Roger Guesnerie, Seppo Honkapohja, Katarina Juselius, Enisse Kharroubi, Blake LeBaron, Edmund S. Phelps, John B. Taylor, Michael Woodford, and Gylfi Zoega.

This paper is a review of rational expectations models used in macroeconomic research. The purpose is to examine in some detail the differences between the models, the advantages and disadvantages of alternative models the empirical support for the models and their policy implications. The main theme is that there os a wide diversity among rational expectations models in macroeconomics, despite their common expectational assumptions and methods of analysis. Information-based and contast-based theories are reviewed as alternative models of aggregate supply. A brief review od rational expectations models of the demand side is also provided, along with a discusion of some problems with the rational expextations assumption.