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Finance and Economics Discussion Series: Computing DSGE Models with Recursive Preferences and Stochastic Volatility

United States Federal Reserve Board, et al., Dario Calda

Bibliogov, United States, 2013. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.This paper compares different solution methods for computing the equilibrium of dynamic stochastic general equilibrium (DSGE) models with recursive preferences such as those in Epstein and Zin (1989 and 1991) and stochastic volatility. Models with these two features have recently become popular, but we know little about the best ways to implement them numerically. To fill this gap, we solve the stochastic neoclassical..

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- Authored by Dario Calda
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