



A Continuous Time Econometric Model of the United Kingdom with Stochastic Trends

Albert Rex Bergstrom, Khalid Ben Nowman

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Over the last thirty years there has been extensive use of continuous time econometric methods in macroeconomic modelling. This 2007 monograph presents a continuous time macroeconomic model of the United Kingdom incorporating stochastic trends. Its development represents a major step forward in continuous time macroeconomic modelling. The book describes the model in detail and, like earlier models, it is designed in such a way as to permit a rigorous mathematical analysis of its steady-state and stability properties, thus providing a valuable check on the capacity of the model to generate plausible long-run behaviour. The model is estimated using newly developed exact Gaussian estimation methods for continuous time econometric models incorporating unobservable stochastic trends. The book also includes discussion of the application of the model to dynamic analysis and forecasting.



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