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Frederic S. Mishkin, 1983. "Monetary Policy and Interest Rates: An Efficient Markets-Rational Expectations Approach," NBER Chapters, in: A Rational Expectations Approach to

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Markets Models, pages 76-109, National Bureau of Economic  
Research, Inc. Frederic S. Mishkin, 1983.

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## **Rational Expectations Approach To Macroeconometrics ...**

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Maximum Likelihood approach 2.The Kalman Filter 3.Bayesian  
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form of the DSGE (or rational expectation) model  $AE_t Y_{t+1} + BY_{t+1} + CY_{t+1} = Y_t$  vector of data. Let be ...

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## Ineffectiveness And Efficient Markets Models

Lucas (1976) criticized this approach, arguing that if expectations are rational, then the coefficients relating target variables to policy instruments will change when the policy process changes. As an example, consider the Cagan model (9) with  $\beta=1-\alpha$  and assume that money supply follows the rule

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