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### **Discounted Linear Exponential Quadratic ... - World Scientific**

To get a good handle on the role of uncertainty in economic growth, the IMF constructed a quarterly measure of uncertainty. The World Uncertainty Index covers 143 countries with populations of 2 million or more. The list includes the Philippines, the rest of ASEAN, as well as other advanced and emerging economies.

### **Uncertainty and economic recovery | BusinessWorld**

ISBN: 9789814578110 9814578118: OCLC Number: 862958309: Description: xxvii, 454 pages : illustrations ; 25 cm. Contents: Introduction --Discounted linear exponential quadratic Gaussian control --Robust permanent income and pricing --A quartet of semigroups for model specification, robustness, prices of risk, and model detection --Robust control and model uncertainty --Robust control and model ...

### **Uncertainty within economic models (Book, 2015) [WorldCat.org]**

Acting in the face of uncertainty has been a defining theme of modern business, even within a context of macroeconomic stability and continuity. But it's becoming harder to shock today's executives. Potential responses to what were considered black swan events even a generation ago are today built into most strategic scenarios.

### **COVID-19: Confronting uncertainty through & beyond the crisis**

Fernandez-Villaverde at al. (2015) study policy uncertainty in DSGE models, finding moderately negative effects, while Pastor and Veronesi (2012, 2013) model the links among aggregate fluctuations, policy uncertainty, and stock market volatility. Third, there is a now-vast literature on the economic effects of uncertainty more generally.

### **Economic Policy Uncertainty in China Since 1949: The View ...**

Such a perspective about model scepticism broadens the notion of uncertainty relative to the standard risk aversion paradigm (our type (1) uncertainty above) that today mostly dominates economic analysis and discourse. It also refines our understandings of the prices of uncertainty and how they fluctuate over time.

### **Acknowledging and pricing macroeconomic uncertainties ...**

While rising, trade uncertainty remains, on average, at low levels in low-income economies. The World Trade Uncertainty (WTU) index is part of a larger project to measure uncertainty around world. The WTU index is one of the components of the World Uncertainty Index (WUI) available here. For additional methodological details see here

### **New Index Tracks Trade Uncertainty Across the Globe - IMF Blog**

Uncertainty Outside and Inside Economic Models Lars Peter Hansen. NBER Working Paper No. 20394 Issued in August 2014 NBER Program(s):Asset Pricing We must infer what the future situation would be without our interference, and what changes will be wrought by our actions.

### **Uncertainty Outside and Inside Economic Models**

Human-induced impact on the socio-economic and ecological environment is important to take into account, as it is constantly changing land cover and sometimes model uncertainty. To avoid model uncertainty and interpret model outputs more accurately, a model diagnosis is used to understand

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more about the connections between land change models and the actual land system of the spatial extent.

### **Land change modeling - Wikipedia**

Measures of economic uncertainty derived from statistical models are not well suited to quickly capture shifts associated with sudden, surprise developments like the COVID-19 crisis, thus necessitating forward-looking measures.

### **Economic uncertainty in the wake of the COVID-19 pandemic ...**

landmark 2015 study in the journal Nature that introduced the technique for projecting the economic impacts of a hotter world. The top-line result—a 21% global GDP hit by 2100—is in line with ...

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