Expansions and contractions in Brazil, Colombia and Mexico: a view through non-linear models

Borradores de Economia
Número:
186
Publicado:
Lunes, 1 Septiembre 2003
Clasificación JEL:
C22, C52
Palabras clave:
Expansions, through non-linear models
Descargar documento

Lo más reciente

Settlement liquidity in the Colombian large-value payment system: the role of reserve requirements
Fredy Gamboa-Estrada, Freddy Cepeda-López, Javier Iván Miguélez-Márquez
Geopolitical risk and emerging market sovereign risk premia
Fredy Gamboa-Estrada, José Vicente Romero
Assessing the effects of recent provisioning rules on consumer credit allocation in Colombia
Fredy Gamboa-Estrada, Diego Cuesta, Camilo Sanchez-Quinto
Otras Publicaciones

The study of the asymmetric behavior of macroeconomic variables over the business cycles phases has had a long tradition in economics. In this work we find evidence in favor of the hypothesis of having a STAR-type nonlinear asymmetric behavior of the econ