Essays in nonlinear dynamics in economics and econometrics with applications to monetary policy and banking

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Citation for published version (APA):

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Acknowledgements

This thesis would have not been written without the support from countless people whom I used to meet during this exciting intellectual journey.

I would like to thank my advisors; Cees for the thought provoking and inspiring conversations; that you have always found time for me (even when coming unexpectedly); and that you polished the ideas I used to bring to you in a messy pile of papers; Herbert for the motivating discussions and professional approach; that you have always supported my career plans and that you made Bielefeld my research home; Cars for opening to me the world of nonlinear economic dynamics and for asking inspiring questions when I was drifting away with my research concepts.

Huge credit goes to my colleagues at the International Monetary Fund, Franziska, Sophia and Karim, for broadening my horizons, stimulating research discussions and motivating debates on the nature of the global economy. The time spent at the Fund was a great research adventure and I feel that I learned tremendously from your experience and discussions even though I have not even touched the top of an iceberg of the topics we were covering.

Thank you to the members of my PhD committee, Franc, Jan, Kees Jan, Ron, Sander and Valentyn for the very detailed and useful feedback on this manuscript.

I would like to highlight the role of the European Doctorate in Economics - Erasmus Mundus (or EDEEM as it is often called), and the Erasmus Mundus Association, in completing this thesis. My most honest thank you for the support you gave to my ideas and for the coordination of my research path.
Peter Hall, from the University of Melbourne, must be singled out for his comments on the
technical part of Chapter 3. At the same time all the numerical simulations, referred to over
the following chapters, would have not been ready without the support from LISA Compute
Cluster, maintained by the SURFsara team in Amsterdam.

Through all the universities I have visited while completing this thesis, the biggest credit
shall arrive to the University of Amsterdam (CeNDEF in particular), Bielefeld University,
Tilburg University and Warsaw School of Economics. Thank you for creating a stimulating and
motivating research environment. My sincere gratitude goes Dan, Marco, Tomasz, David, Te,
Domenico, Michiel, Juanxi, Peter, Alek, Florian, Thom, Manu, Marcin and all of the seminar
participants and research colleagues who contributed to the discussion explored in this thesis.

Because of many hard working and sleepless nights, Kosma, Kaman, Frank, Andreea and
Iulia, thank you for keeping me down to the ground when I was flying away with my PhD. The
Amsterdam Football Group and my UvA climbing team deserve my most honest thanks for
keeping my mind and body fresh while writing this thesis.

Thank you to my Polish friends Skot and Olga, Bubu and Kasia, Mateo, Madej, Obiad,
Pogoda and Kaśka, Cudny, Sosna and Ania, Wiurek, Kuba, Szafa, Marzi, Sawio and Łysy.
Cheers for the entertainment and hilarious working environment. You all are parts of this thesis.

I shall thank my family; my parents, Babcia, Gośka and Marcin for the ongoing faith in
what I have been doing and for setting a benchmark for top quality research.

Last but not least, many thanks to Karolina who has never given up on me; for her love and
patience; for her suggestions and spelling control and that she was always my first reviewer. I
am a happy man beside her.

Marcin Wolski

March 2014