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

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# Contents

1 General Introduction and Thesis Outline ............................................. 1

2 Monetary Policy, Banking and Heterogeneous Agents ............................... 11
   2.1 Introduction ............................................................................. 11
   2.2 The model .............................................................................. 13
      2.2.1 The IS curve ...................................................................... 15
      2.2.2 The Phillips curve .............................................................. 18
      2.2.3 The banking sector curve .................................................. 19
   2.3 The influence of heterogeneity ..................................................... 21
   2.4 Numerical analysis .................................................................... 23
      2.4.1 Formation of expectations .................................................. 23
      2.4.2 Calibration and numerical results ...................................... 24
   2.5 Conclusions and discussion ......................................................... 27
   Appendix 2.A Baseline derivation ...................................................... 30
   Appendix 2.B The influence of heterogeneous agents ........................... 33
      Appendix 2.B.1 The heterogeneous IS curve .................................. 33
      Appendix 2.B.2 The heterogeneous Phillips curve ......................... 35
      Appendix 2.B.3 The heterogeneous banking sector curve ............... 36
   Appendix 2.C Model dynamics ........................................................ 37

3 Nonlinear Granger Causality - Guidelines for Multivariate Analysis ........... 39
CONTENTS

3.1 Introduction ......................................................... 39
3.2 Asymptotic properties of the DP test ............................ 41
  3.2.1 The dimensionality problem ................................ 44
3.3 Data sharpening as a bias reduction method .................... 45
  3.3.1 Bandwidth selection ......................................... 48
  3.3.2 Performance of the DS in Granger causality setting ...... 49
3.4 Nonlinear Granger causality in the US grain market .......... 51
3.5 Conclusions and discussion ..................................... 56
Appendix 3.A Asymptotics of the sharpened test (Corollary 3.3.1) .... 58
Appendix 3.B Application of bias reduction ......................... 60
Appendix 3.C Illustration of the empirical results ................. 63

4 Exploring Nonlinearities in Financial Systemic Risk .......... 69
  4.1 Introduction ...................................................... 69
  4.2 Methodology of NCoVaR ....................................... 73
    4.2.1 Optimal bandwidth ....................................... 79
  4.3 Numerical simulations ......................................... 80
    4.3.1 Performance of the NCoVaR test ......................... 82
  4.4 Assessing financial systemic risk ............................. 86
  4.5 Conclusions and discussion ................................... 90
Appendix 4.A Asymptotic properties of test statistic (Theorem 4.2.1) 92
Appendix 4.A.1 Dependence ......................................... 93
Appendix 4.B Optimal bandwidth sequence (Corollary 4.2.1) .......... 94
Appendix 4.C Data description and results ........................ 95

5 Do Safe Havens Make Asset Markets Safer? .................... 101
  5.1 Introduction ..................................................... 101
  5.2 Data ............................................................ 104
CONTENTS

5.3 Defining safe havens ........................................ 108
5.4 Mapping the network of sovereign bond yields and bank equity ............. 111
5.5 Modeling shock propagation ...................................... 116
5.6 Feedback loops in shock propagation ...................................... 118
  5.6.1 Sovereign bond yield shock ...................................... 118
  5.6.2 Bank equity price shock ...................................... 122
5.7 The role of safe havens in shock propagation ...................................... 124
  5.7.1 Sovereign bond yield shock ...................................... 125
  5.7.2 Bank equity price shock ...................................... 129
5.8 Conclusions and issues for further research ...................................... 131
Appendix 5.A Network graphs ........................................ 132
Appendix 5.B Shock propagation mechanism ...................................... 137

6 Summary ......................................................... 139

Bibliography ......................................................... 156

Samenvatting (Summary in Dutch) ......................................................... 157