Dave Backus / NYU

Dynare Links
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Dynare is a program (routines, really) for solving and simulating dynamic models. The following links were provided by Riccardo Colacito and should give you a sense of what's possible:

- Examples worked out by Riccardo, Sagiri Kitao, and Yongs Shin:

  http://homepages.nyu.edu/ rc652/Research/IMFhandout.pdf

- Code for the examples:

  http://homepages.nyu.edu/ rc652/Research/Codes.zip

- Dynare programs:

  http://www.cepremap.cnrs.fr/dynare/

I haven't used Dynare myself, but it comes highly recommended. If you use it, let me know how it works out.