



Identification problems in the solution of linearized DSGE models

Working Paper No. 593 Keep in mind

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This article analyzes identification problems that may arise while linearizing and solving DSGE models. A criterion is proposed to determine whether or not a set of parameters is partially identifiable, in the sense of Canova and Sala (2009), based on the computation of a basis for the null space of the Jacobian matrix of the function mapping the parameters with the coefficients in the solution of the model.

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