



Análisis dinámico de la inflación en Colombia a partir de la Curva de Phillips Neokeynesiana (NKPC) [

2011

text (article)

Analítica

Following Kim and Kim (2008), in this paper the quasi reduced form parameters of the New Keynesian Phillips curve are estimated for the Colombian economy. In the estimation I use for first time in Colombia the information of the Survey of Inflation Expectations carried out by the Banco de la República (SIE). In the estimation of the NKPC I use the methodology of Kim and Kim in order to capture the presence of structural breaks for the inflation in Colombia. The results show a good adjustment of the Colombian inflation to the NKPC specification and introduce inflation forecasts derived from the SIE. The estimations reveal the effectiveness of the monetary policy directed to eliminate the inertial inflation. Similarly there is a structural break for inflation in 2009

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