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Computational Methods for the Study of Dynamic Economies

Edited by
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Computational Methods For The Study Of Dynamic Economies

Burkhard Heer, Alfred Maussner



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Computational Methods for the Study of Dynamic Economies European Economic Association. Summer School, 1999-03-04 This volume brings together leading contributors in the field of macroeconomics who explain how to implement the computational techniques needed to solve dynamic economics models The contributors cover a broad range of techniques

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Dynamic General Equilibrium Modeling Burkhard Heer, Alfred Maussner, 2011-10-20 Modern business cycle theory and growth theory uses stochastic dynamic general equilibrium models In order to solve these models economists need to use many mathematical tools This book presents various methods in order to compute the dynamics of general equilibrium models In part I the representative agent stochastic growth model is solved with the help of value function iteration linear and linear quadratic approximation methods parameterised expectations and projection methods In order to apply these methods fundamentals from numerical analysis are reviewed in detail In particular the book discusses issues that are often neglected in existing work on computational methods e g how to find a good initial value In part II the authors discuss methods in order to solve heterogeneous agent economies In such economies the distribution of the individual state variables is endogenous This part of the book also serves as an introduction to the modern theory of distribution economics Applications include the dynamics of the income distribution over the business cycle or the overlapping generations model In an accompanying home page to this book computer codes to all applications can be downloaded

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Journal of Economic Dynamics & Control, 2002

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