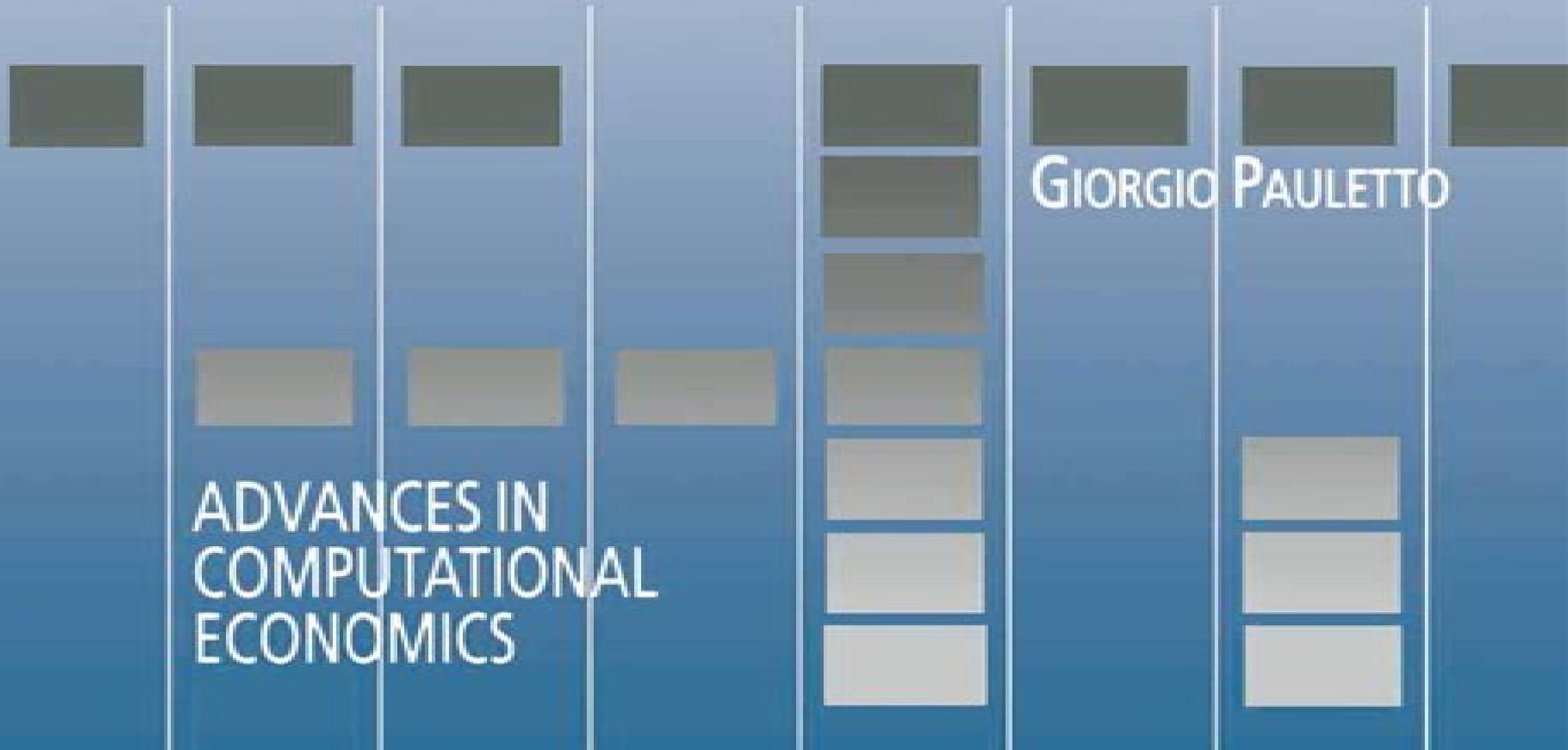


COMPUTATIONAL SOLUTION OF LARGE-SCALE MACROECONOMETRIC MODELS



Computational Solution Of Large Scale Macroeconometric Models

Peipei Pang



Computational Solution Of Large Scale Macroeconometric Models:

Computational Solution of Large-Scale Macroeconometric Models Giorgio Pauletto, 2013-01-07 This book is the result of my doctoral dissertation research at the Department of Econometrics of the University of Geneva Switzerland This research was also partially financed by the Swiss National Science Foundation grants 12 31072 91 and 12 40300 94 First and foremost I wish to express my deepest gratitude to Professor Manfred Gilli my thesis supervisor for his constant support and help I would also like to thank the president of my jury Professor Fabrizio Carlevaro as well as the other members of the jury Professor Andrew Hughes Hallett Professor Jean Philippe Vial and Professor Gerhard Wanner I am grateful to my colleagues and friends of the Department of Econometrics especially David Miceli who provided constant help and kind understanding during all the stages of my research I would also like to thank Pascale Mignon for proofreading my text and improving my English Finally I am greatly indebted to my parents for their kindness and encouragements without which I could never have achieved my goals Giorgio Pauletto Department of Econometrics University of Geneva Geneva Switzerland Chapter 1 Introduction The purpose of this book is to present the available methodologies for the solution of large scale macroeconometric models This work reviews classical solution methods and introduces more recent techniques such as parallel computing and nonstationary iterative algorithms

Analyses in Macroeconomic Modelling Andrew J. Hughes Hallett, Peter McAdam, 2012-12-06 Macroeconomic Modelling has undergone radical changes in the last few years There has been considerable innovation in developing robust solution techniques for the new breed of increasingly complex models Similarly there has been a growing consensus on their long run and dynamic properties as well as much development on existing themes such as modelling expectations and policy rules This edited volume focuses on those areas which have undergone the most significant and imaginative developments and brings together the very best of modelling practice We include specific sections on I Solving Large Macroeconomic Models II Rational Expectations and Learning Approaches III Macro Dynamics and IV Long Run and Closures All of the contributions offer new research whilst putting their developments firmly in context and as such will influence much future research in the area It will be an invaluable text for those in policy institutions as well as academics and advanced students in the fields of economics mathematics business and government Our contributors include those working in central banks the IMF European Commission and established academics

Computational Techniques for Modelling Learning in Economics Thomas Brenner, 2012-12-06 Computational Techniques for Modelling Learning in Economics offers a critical overview of the computational techniques that are frequently used for modelling learning in economics It is a collection of papers each of which focuses on a different way of modelling learning including the techniques of evolutionary algorithms genetic programming neural networks classifier systems local interaction models least squares learning Bayesian learning boundedly rational models and cognitive learning models Each paper describes the technique it uses gives an example of its applications and discusses the advantages and disadvantages of the

technique Hence the book offers some guidance in the field of modelling learning in computation economics In addition the material contains state of the art applications of the learning models in economic contexts such as the learning of preference the study of bidding behaviour the development of expectations the analysis of economic growth the learning in the repeated prisoner s dilemma and the changes of cognitive models during economic transition The work even includes innovative ways of modelling learning that are not common in the literature for example the study of the decomposition of task or the modelling of cognitive learning

Observers and Macroeconomic Systems Ric D. Herbert,1998-10-31 *Observers and Macroeconomic Systems* is concerned with the computational aspects of using a control theoretic approach to the analysis of dynamic macroeconomic systems The focus is on using a separate model for the development of the control policies In particular it uses the observer based approach whereby the separate model learns to behave in a similar manner to the economic system through output injections The book shows how this approach can be used to learn the forward looking behaviour of economic actors which is a distinguishing feature of dynamic macroeconomic models It also shows how it can be used in conjunction with low order models to undertake policy analysis with a large practical econometric model This overcomes some of the computational problems arising from using just the large econometric models to compute optimal policy trajectories The work also develops visual simulation software tools that can be used for policy analysis with dynamic macroeconomic systems

Economic Simulations in Swarm: Agent-Based Modelling and Object Oriented Programming Francesco Luna,Benedikt Stefansson,2012-12-06 Computer simulations of economic systems are slowly gaining ground within the economic profession However such a process is hindered by a lack of communication among researchers who do not share a common language For its object oriented structure and its versatility Swarm has the necessary characteristics to become a credible universal language of agent based simulations *Economic Simulations in Swarm* collects a series of original articles in such domains as macro and micro economics industrial organization monetary theory and finance all linked by a common denominator the use of the Swarm simulation platform Swarm a standard set of program libraries allows users to construct simulations where a collection of heterogeneous independent agents or elements interact through discrete events This volume offers the first extensive tutorial to the use of these software libraries developed at the Santa Fe Institute as part of the ongoing research into complexity The editors conceived the idea of this book while visiting the Santa Fe Institute as members of the Working Group on Adaptive and Computable Economics Francesco Luna is a specialist in Computable Economics and Benedikt Stefansson is an active contributor to the Swarm community

Parallel Algorithms for Linear Models Erricos Kontoghiorghes,2012-12-06 *Parallel Algorithms for Linear Models* provides a complete and detailed account of the design analysis and implementation of parallel algorithms for solving large scale linear models It investigates and presents efficient numerically stable algorithms for computing the least squares estimators and other quantities of interest on massively parallel systems The monograph is in two parts The first part consists of four chapters and

deals with the computational aspects for solving linear models that have applicability in diverse areas The remaining two chapters form the second part which concentrates on numerical and computational methods for solving various problems associated with seemingly unrelated regression equations SURE and simultaneous equations models The practical issues of the parallel algorithms and the theoretical aspects of the numerical methods will be of interest to a broad range of researchers working in the areas of numerical and computational methods in statistics and econometrics parallel numerical algorithms parallel computing and numerical linear algebra The aim of this monograph is to promote research in the interface of econometrics computational statistics numerical linear algebra and parallelism

Solving Large Scale Normalised Rational Expectations Models Olaf van 't Veer,2006 **Macroeconomic Modelling** S.G. Hall,S.G.B. Henry,2014-06-28 This book arose out of research carried out by the authors in the period 1983 1987 whilst at the National Institute of Economic and Social Research A number of things combined to impart the basic thrust of the research partly the developments in formulating and estimating rational expectations models and partly actual developments in the UK economy itself An application of recent developments in dynamic modelling to a complete macroeconomic model of the UK is presented Rational expectations modelling co integration and disequilibrium modelling are covered The book also develops computational procedures for obtaining efficient solutions to large scale models and illustrates model solutions assuming rational expectations and stochastic simulations Finally sections on the analysis of models using optimal control methods illustrate applications of a large scale econometric model This section also discusses policy applications including the derivation of time consistent policies in the presence of rational expectations giving quantified illustrations *Journal of Economic and Social Measurement* ,2003 **Large-scale Macro-econometric Models** Jan Kmenta,James Bernard Ramsey,1981 Forecasting economic variables Advancement of economic knowledge and the size of macro econometric models Construction of macro econometric models Evaluation of macro econometric models *Book Review Index* ,2003

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International Books in Print ,1986 A History of Macroeconometric Model-building Ronald G. Bodkin,Lawrence Robert Klein,Kanta Marwah,1991 This major book presents for the first time an authoritative history of developments in macroeconomic modelling since the 1930s It focuses in particular on the construction of mathematico statistical models of entire economies estimated from national accounts and other macroeconomic data International and comparative in scope the book contains chapters prepared by specialists from the different countries concerned This landmark book is indispensable to an understanding of the history and development of large scale econometric models of modern economies

Outline and Selected Readings for the AEA Learning Workshop: "Applied Forecasting and Policy Analysis"

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