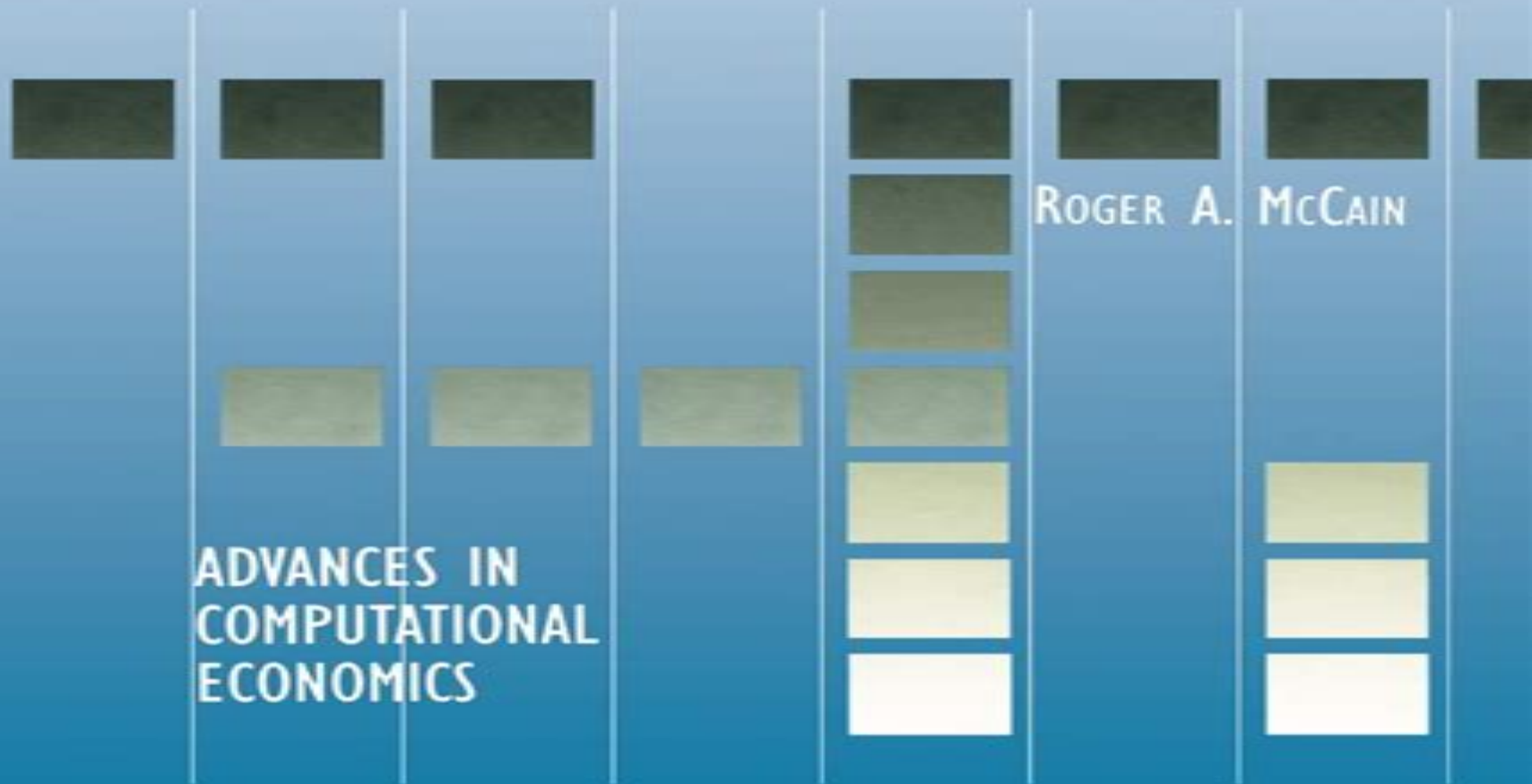


AGENT-BASED COMPUTER SIMULATION OF DICHOTOMOUS ECONOMIC GROWTH



Agent Based Computer Simulation Of Dichotomous Economic Growth

Erricos Kontoghiorghes



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Agent-Based Computer Simulation of Dichotomous Economic Growth Roger A. McCain,2012-12-06 Agent Based Computer Simulation of Dichotomous Economic Growth reports a project in agent based computer stimulation of processes of economic growth in a population of boundedly rational learning agents The study is an exercise in comparative simulation That is the same family of growth models will be simulated under different assumptions about the nature of the learning process and details of the production and growth processes The purpose of this procedure is to establish a relationship between the assumptions and the simulation results The study brings together a number of theoretical and technical developments only some of which may be familiar to any particular reader In this first chapter some issues in economic growth are reviewed and the objectives of the study are outlined In the second chapter the simulation techniques are introduced and illustrated with baseline simulations of boundedly rational learning processes that do not involve the complications of dealing with long run economic growth The third chapter sketches the consensus modern theory of economic growth which is the starting point for further study In the fourth chapter a family of steady growth models are simulated bringing the simulation growth and learning aspects of the study together In subsequent chapters variants on the growth model are explored in a similar way The ninth chapter introduces trade with a spacial trading model that is combined with the growth model in the tenth chapter The book returns again and again to the key question to what extent can the simulations explain the puzzles of economic growth and particularly the key puzzle of dichotomization by constructing growth and learning processes that produce the puzzling results And just what assumptions of the simulations are most predictable associated with the puzzling results

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

The Rational Expectation Hypothesis, Time-Varying Parameters and Adaptive Control Marco P. Tucci,2012-12-06 One of the major controversies in macroeconomics over the last 30 years

has been that on the effectiveness of stabilization policies However this debate between those who believe that this kind of policies is useless if not harmful and those who argue in favor of it has been mainly theoretical so far The Rational Expectation Hypothesis Time Varying Parameters and Adaptive Control wants to represent a step toward the construction of a common ground on which to empirically compare the two beliefs and to do this three strands of literature are brought together The first strand is the research on time varying parameters TVP the second strand is the work on adaptive control and the third one is the literature on linear stationary models with rational expectations RE The material presented in The Rational Expectation Hypothesis Time Varying Parameters and Adaptive Control is divided into two parts Part 1 combines the strand of literature on adaptive control with that on TVP It generalizes the approach pioneered by Tse and Bar Shalom 1973 and Kendrick 1981 and one recently used in Amman and Kendrick 2002 where the law of motion of the TVP and the hyperstructural parameters are assumed known to the case where the hyperstructural parameters are assumed unknown Part 2 is devoted to the linear single equation stationary RE model estimated with the error in variables EV method It presents a new formulation of this problem based on the use of TVP in an EV model This new formulation opens the door to a very promising development All the theory developed in the first part to control a model with TVP can sic et simpliciter be applied to control a model with RE

Quantitative Economic Policy Reinhard Neck, Christian Richter, Peter Mooslechner, 2008-03-04 Econometric techniques and models are still being extensively used in the business of forecasting and policy advice This book presents recent advances in the theory and applications of quantitative economic policy with particular emphasis on fiscal and monetary policies in a European and global context The volume honors Andrew Hughes Hallett a pioneer and major scientist in quantitative economic policy analysis whose contributors are among his friends and former students

PRICAI 2002: Trends in Artificial Intelligence Mitsuru Ishizuka, 2002-08-07 This book constitutes the refereed proceedings of the 7th Pacific Rim International Conference on Artificial Intelligence PRICAI 2002 held in Tokyo Japan in August 2002 The 57 revised full papers presented together with 5 invited contributions and 26 posters were carefully reviewed and selected from 161 submissions The papers are organized in topical sections on logic and AI foundations representation and reasoning of actions constraint satisfaction foundations of agents foundations of learning reinforcement learning knowledge acquisition and management data mining and knowledge discovery neural network learning learning for robots multi agent applications document analysis Web intelligence bioinformatics intelligent learning environments face recognition and multimedia and emotion

International Bibliography of Economics Compiled by the British Library of Political and Economic Science, 2001-11-22 IBSS is the essential tool for librarians university departments research institutions and any public or private institution whose work requires access to up to date and comprehensive knowledge of the social sciences

Approaching Equality Roger A. McCain, 2017-05-26 Drawing on some recent research especially that of Piketty and his associates and on older ideas particularly from Sir Arthur Lewis Roger McCain proposes

policies that together would aim to reverse the observed tendency towards the concentration of wealth in market economies thus approach equality The shortcomings and dangers of rising wealth inequality are discussed both from the point of view of increasing instability and of equalitarian values **American Book Publishing Record** ,2000 **Book Review Index** ,2003 Vols 8 10 of the 1965 1984 master cumulation constitute a title index The British National Bibliography Arthur James Wells,2000 **The Canadian Journal of Economics** ,1999 A general interest journal in economics *Books In Print 2004-2005* Ed Bowker Staff,Staff Bowker, Ed,2004 **Brinkman's cumulatieve catalogus van boeken** ,2000 Voorts een alfabetische lijst van Nederlandsche boeken in Belgi uitgegeven Brinkman's Cumulatieve catalogus van boeken de in Nederland en vlaanderen zijn uitgegeven of herdrukke ,2000 *Economic Simulations in Swarm: Agent-Based Modelling and Object Oriented Programming* Francesco Luna,Benedikt Stefansson,2000-01-31 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 **BOOK JACKET** *Agent-Based Models in Economics* Domenico Delli Gatti,Giorgio Fagiolo,Mauro Gallegati,Matteo Richiardi,Alberto Russo,2018-03-22 In contrast to mainstream economics complexity theory conceives the economy as a complex system of heterogeneous interacting agents characterised by limited information and bounded rationality Agent Based Models ABMs are the analytical and computational tools developed by the proponents of this emerging methodology Aimed at students and scholars of contemporary economics this book includes a comprehensive toolkit for agent based computational economics now quickly becoming the new way to study evolving economic systems Leading scholars in the field explain how ABMs can be applied fruitfully to many real world economic examples and represent a great advancement over mainstream approaches The essays discuss the methodological bases of agent based approaches and demonstrate step by step how to build simulate and analyse ABMs and how to validate their outputs empirically using the data They also present a wide set of applications of these models to key economic topics including the business cycle labour markets and economic growth Documentation Abstracts ,1993 **Economic Titles/abstracts** ,1982 **CAM** ,1993 Agent-Based Simulation: From Modeling Methodologies to Real-World Applications Takao Terano,Hajime Kita,Toshiyuki Kaneda,Kiyoshi Arai,Hiroshi Deguchi,2005-08-03 Agent based modeling simulation is an emerging field that uses bottom up and experimental analysis in the social sciences Selected research from that presented at the Third International Workshop on Agent Based Approaches in Economic and Social Complex Systems 2004 held in May 2004 in Kyoto Japan is included in this book The aim of the workshop was to employ the bottom up approach to social and economic problems by modeling simulation and analysis using a software agent This research area is an emerging interdisciplinary field among the social sciences and computer science attracting broad attention because it introduces a simulation based experimental approach to problems that are becoming increasingly complex in an era of

globalization and innovation in information technology The state of the art research and findings presented in this book will be indispensable tools for anyone involved in this rapidly growing discipline

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