

Dynamic General Equilibrium Modeling Computational Methods And Applications 2nd Edition

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Dynamic General Equilibrium Modeling Computational

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.

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Dynamic General Equilibrium Modeling: Computational ...

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Computable general equilibrium (CGE) models are a class of economic models that use actual economic data to estimate how an economy might react to changes in policy, technology or other external factors. For example these models can be used to "to study the trade effects and carbon-leakage impacts of carbon regulation, ex ante."

Computable general equilibrium - Wikipedia

Whilst sharing many features with CGE models, Dynamic Stochastic General Equilibrium models (DSGE) aim to capture business cycle fluctuations and thus have a stronger focus on the shorter-term impacts. Unlike many CGE models, these types of models are less disaggregated and allow for random variation to account for uncertainty.

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Dynamic General Equilibrium Modeling: Computational ...

Introduction. Modern business cycle theory and growth theory uses stochastic dynamic general equilibrium models. Many mathematical tools are needed to solve these models. The book presents various methods for computing 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.

Dynamic General Equilibrium Modelling | SpringerLink

Dynamic stochastic general equilibrium modeling (abbreviated as DSGE, or DGE, or sometimes SDGE) is a method in macroeconomics that attempts to explain economic phenomena, such as economic growth and business cycles, and the effects of economic policy, through econometric models based on applied general equilibrium theory and microeconomic principles

Dynamic stochastic general equilibrium - Wikipedia

The course covers a set of numerical methods that are used to compute and estimate economic models. We mainly study dynamic models and their applications in IO and labor economics, including dynamic discrete choice, dynamic games, two-step methods (CCP based methods), and general equilibrium models.

Numerical Methods in Economics Applied Computational ...

"Heer and Maussner's book provides the reader with exactly the necessary computational tools to solve the dynamic general equilibrium models macroeconomists care about. It is therefore the perfect complement to Stokey, Lucas and Prescott's and Sargent and Ljungqvist's theoretical treatment of modern macroeconomics.

Dynamic General Equilibrium Modeling: Computational ...

Bewley-Huggett-Aiyagari models are general equilibrium models with incomplete markets and idiosyncratic, but no aggregate, shocks. The algorithm itself is based on discretization, while the theory importantly allows for making simulations using the approximate computational solution of the value function problem rather than the true model ...

BEWLEY-HUGGETT-AIYAGARI MODELS: COMPUTATION, SIMULATION ...

We review solution and estimation methods for nonlinear dynamic stochastic general equilibrium models and their application, with a special focus on the zero lower bound on the nominal interest rate. In a fully nonlinear setting, both the solution and estimation methods involve iterative procedures, and their computational expense grows rapidly with an increase in the dimensionality of state variables and parameters.

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