

The Representative Agent in Macroeconomics

James E. Hartley

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Representative Agent In Macroeconomics

Tohid Atashbar, Rui Aruhan Shi



Representative Agent In Macroeconomics:

The Representative Agent in Macroeconomics James E. Hartley, 1997 There has been little discussion in macroeconomic literature about the propriety or usefulness of representative agent models This volume aims to evaluate the use of these models as a means of studying aggregate behaviour

Heterogeneity and the Representative Agent in Macroeconomics Serguei Maliar, Morten O. Ravn, 1996

Model Building in Economics Lawrence A. Boland, 2014-09-15

Concern about the role and the limits of modeling has heightened after repeated questions were raised regarding the dependability and suitability of the models that were used in the run up to the 2008 financial crash In this book Lawrence Boland provides an overview of the practices of and the problems faced by model builders to explain the nature of models the modeling process and the possibility for and nature of their testing In a reflective manner the author raises serious questions about the assumptions and judgments that model builders make in constructing models In making his case he examines the traditional microeconomics macroeconomics separation with regard to how theoretical models are built and used and how they interact paying particular attention to the use of equilibrium concepts in macroeconomic models and game theory and to the challenges involved in building empirical models testing models and using models to test theoretical explanations

Introduction to Agent-Based Economics Mauro Gallegati, Antonio Palestrini, Alberto Russo, 2017-08-03

Introduction to Agent Based Economics describes the principal elements of agent based computational economics ACE It illustrates ACE s theoretical foundations which are rooted in the application of the concept of complexity to the social sciences and it depicts its growth and development from a non linear out of equilibrium approach to a state of the art agent based macroeconomics The book helps readers gain a better understanding of the limits and perspectives of the ACE models and their capacity to reproduce economic phenomena and empirical patterns Reviews the literature of agent based computational economics Analyzes approaches to agents expectations Covers one of the few large macroeconomic agent based models the Modellaccio Illustrates both analytical and computational methodologies for producing tractable solutions of macro ACE models Describes diffusion and amplification mechanisms Depicts macroeconomic experiments related to ACE implementations

Beyond the Representative Agent Mauro Gallegati, A. P. Kirman, 1999 Extends standard economic theory to take into account the presence of heterogeneity among economic agents and argues for an approach to economic analysis which regards the economy as an interactive system with heterogeneous agents Treats each sector of the economy as behaving like a single individual and applies this approach to many macro and microanalyses including monetary policy and firms technological innovation and the outsider insider model

Representative Agent Models and Macroeconomic Policy Naveen Srinivasan, 2002

Methods of Macroeconomic Dynamics Stephen J. Turnovsky, 2000 Just as macroeconomic models describe the overall economy within a changing or dynamic framework the models themselves change over time In this text Stephen J Turnovsky reviews in depth several early models as well as a representation of more recent models They include

traditional backward looking models linear rational expectations future looking models intertemporal optimization models endogenous growth models and continuous time stochastic models The author uses examples from both closed and open economies Whereas others commonly introduce models in a closed context tacking on a brief discussion of the model in an open economy Turnovsky integrates the two perspectives throughout to reflect the increasingly international outlook of the field This new edition has been extensively revised It contains a new chapter on optimal monetary and fiscal policy and the coverage of growth theory has been expanded substantially The range of growth models considered has been extended with particular attention devoted to transitional dynamics and nonscale growth The book includes cutting edge research and unpublished data including much of the author s own work

A Practical Guide to Macroeconomics Jeremy B.

Rudd,2024-04-04 The gulf between macroeconomic theory and macroeconomic practice has never been greater This book bridges that gap

Agent-Based Modelling in Economics Lynne Hamill,Nigel Gilbert,2016-01-19 Agent based modelling in economics Lynne Hamill and Nigel Gilbert Centre for Research in Social Simulation CRESS University of Surrey UK New methods of economic modelling have been sought as a result of the global economic downturn in 2008 This unique book highlights the benefits of an agent based modelling ABM approach It demonstrates how ABM can easily handle complexity heterogeneous people households and firms interacting dynamically Unlike traditional methods ABM does not require people or firms to optimise or economic systems to reach equilibrium ABM offers a way to link micro foundations directly to the macro situation Key features Introduces the concept of agent based modelling and shows how it differs from existing approaches Provides a theoretical and methodological rationale for using ABM in economics along with practical advice on how to design and create the models Each chapter starts with a short summary of the relevant economic theory and then shows how to apply ABM Explores both topics covered in basic economics textbooks and current important policy themes unemployment exchange rates banking and environmental issues Describes the models in pseudocode enabling the reader to develop programs in their chosen language Supported by a website featuring the NetLogo models described in the book Agent based Modelling in Economics provides students and researchers with the skills to design implement and analyze agent based models Third year undergraduate master and doctoral students faculty and professional economists will find this book an invaluable resource

Deep Reinforcement Learning: Emerging Trends in Macroeconomics and Future Prospects Tohid Atashbar,Rui Aruhan Shi,2022-12-16

The application of Deep Reinforcement Learning DRL in economics has been an area of active research in recent years A number of recent works have shown how deep reinforcement learning can be used to study a variety of economic problems including optimal policy making game theory and bounded rationality In this paper after a theoretical introduction to deep reinforcement learning and various DRL algorithms we provide an overview of the literature on deep reinforcement learning in economics with a focus on the main applications of deep reinforcement learning in macromodeling Then we analyze the potentials and limitations of deep reinforcement learning in

macroeconomics and identify a number of issues that need to be addressed in order for deep reinforcement learning to be more widely used in macro modeling Post Walrasian Macroeconomics David Colander,2006-07-17 Macroeconomics is evolving in an almost dialectic fashion The latest evolution is the development of a new synthesis that combines insights of new classical new Keynesian and real business cycle traditions into a dynamic stochastic general equilibrium DSGE model that serves as a foundation for thinking about macro policy That new synthesis has opened up the door to a new antithesis which is being driven by advances in computing power and analytic techniques This new synthesis is coalescing around developments in complexity theory automated general to specific econometric modeling agent based models and non linear and statistical dynamical models This book thus provides the reader with an introduction to what might be called a Post Walrasian research program that is developing as the antithesis of the Walrasian DSGE synthesis **Agent-Based Models**

in Economics Domenico Delli Gatti,Giorgio Fagiolo,Mauro Gallegati,2018-03-22 The first step by step introduction to the methodology of agent based models in economics their mathematical and statistical analysis and real world applications

A Guide to What's Wrong with Economics Edward Fullbrook,2004-10-12 From the 1960s onward neoclassical economists have increasingly managed to block the employment of non neoclassical economists narrow the economics curriculum offered by universities to students and made their theory increasingly irrelevant to understanding economic reality Now they are even banishing economic history and the history of economic thought from the curriculum Why has this tragedy happened At this time of accelerating momentum for radical change in the study of economics *A Guide to What s Wrong with Economics* comprehensively examines the shortcomings of neoclassical economics and considers a number of alternative formulations In it a distinguished list of non neoclassical economists provide an examination of some of the many worldly and logical gaps in neoclassical economics its hidden ideological agendas disregard for the environment habitual misuse of mathematics and statistics inability to address the major issues of economic globalization its ethical cynicism concerning poverty racism and sexism and its misrepresentation of economic history In clear and engaging prose *A Guide to What s Wrong with Economics* shows how interesting relevant and exciting economics can be when it is pursued not as the defense of an antiquated and close minded system of belief but as a no holds barred inquiry looking for real world truths This book is a must read for all economists and their graduate students as well as for the general reader **Macro-Econophysics**

Hideaki Aoyama,Yoshi Fujiwara,2017-07-04 This book explains the role of big data and statistical physics in understanding macroeconomic concepts Macroeconomic Theory and Stabilization Policy Willem H. Buiter,1989 The Global Financial Crisis and the New Monetary Consensus Marc Pilkington,2013-10-01 The Global Financial Crisis has reshuffled the cards for central banks throughout the world In the wake of the biggest crisis since the Great Depression this volume traces the evolution of modern central banking over the last fifty years It takes in the inflationary chaos of the 1970s and the monetarist experiments of the 1980s eventually leading to the New Monetary Consensus which took shape in the 1990s and prevailed

until 2007 The book then goes on to review the limitations placed on monetary policy in the aftermath of the global meltdown arguing that the financial crisis has shaken the new monetary consensus In the aftermath of the worst crisis since the Great Depression the book investigates the nature of present and future monetary policy Is the Taylor rule still a satisfactory monetary precept for central bankers Has the New Monetary Consensus been shaken by the Global Financial Crisis What are the fundamental issues raised by the latter cataclysmic chain of events How should central banks conceptualize monetary policy anew in a post crisis scenario Existing books have dwelt extensively on the characteristics of the New Monetary Consensus but few have cast light on its relevance in a post crisis scenario This book seeks to fill this gap drawing on the lessons from five decades of contrasted theoretical approaches ranging from Keynesianism monetarism new classical macroeconomics inflation targeting and more recently pragmatic global crisis management

Macroeconomics After the Financial Crisis Mogens Ove Madsen, Finn Olesen, 2016-04-14 How should Europe cope with the negative and still unfolding economic consequences of the current economic crisis And why does Europe seem to be more conservative than the USA in dealing with the crisis Since the outbreak of the current international economic crisis in 2008 the USA and many of the European countries have been tormented by high levels of unemployment and low levels of inflation interest rates close to zero and fiscal policies of austerity As such the modern economic mainstream has been challenged by these empirical facts Today several years after the outbreak of the international economic crisis supply side effects do not seem to be increasing employment as the modern mainstream claimed they would Aggregate demand has to play a more important role in macroeconomic analysis than hitherto That is there is a need for alternative explanations of how a modern macro economy is expected to function and how the macroeconomic outcome could be manipulated by the right economic policy proposals As expressed by the contents of the present book a Post Keynesian understanding proposes such an alternative theoretically methodologically and in terms of policy measures This book will present new materials and approaches especially new evidence and new views on the potential problems of public debt the European Union and the present crisis Central Banking hysteresis in an agent based framework the foundations of macroeconomics and the problems of uncertainty

Causality in Macroeconomics Kevin D. Hoover, 2001-08-13 First published in 2001 Causality in Macroeconomics addresses the long standing problems of causality while taking macroeconomics seriously The practical concerns of the macroeconomist and abstract concerns of the philosopher inform each other Grounded in pragmatic realism the book rejects the popular idea that macroeconomics requires microfoundations and argues that the macroeconomy is a set of structures that are best analyzed causally Ideas originally due to Herbert Simon and the Cowles Commission are refined and generalized to non linear systems particularly to the non linear systems with cross equation restrictions that are ubiquitous in modern macroeconomic models with rational expectations with and without regime switching These ideas help to clarify philosophical as well as economic issues The structural approach to causality is then used to evaluate more familiar approaches to causality due to Granger

LeRoy and Glymour Spirtes Scheines and Kelly as well as vector autoregressions the Lucas critique and the exogeneity concepts of Engle Hendry and Richard *Behavioural Economics* Michelle Baddeley, 2017-01-19 Traditionally economists have based their economic predictions on the assumption that humans are super rational creatures using the information we are given efficiently and generally making selfish decisions that work well for us as individuals Economists also assume that we are doing the very best we can possibly do not only for today but over our whole lifetimes too But increasingly the study of behavioural economics is revealing that our lives are not that simple Instead our decisions are complicated by our own psychology Each of us makes mistakes every day We don't always know what's best for us and even if we do we might not have the self control to deliver on our best intentions We struggle to stay on diets to get enough exercise and to manage our money We misjudge risky situations We are prone to herding sometimes peer pressure leads us blindly to copy others around us other times copying others helps us to learn quickly about new unfamiliar situations This Very Short Introduction explores the reasons why we make irrational decisions how we decide quickly why we make mistakes in risky situations our tendency to procrastination and how we are affected by social influences personality mood and emotions The implications of understanding the rationale for our own financial behaviour are huge Behavioural economics could help policy makers to understand the people behind their policies enabling them to design more effective policies while at the same time we could find ourselves assaulted by increasingly savvy marketing Michelle Baddeley concludes by looking forward to see what the future of behavioural economics holds for us

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NBER Macroeconomics Annual 1989 Oliver J. Blanchard, Stanley Fischer, 1989 This is the fourth in a series of annuals from the National Bureau of Economic Research that are designed to stimulate research on problems in applied economics to bring frontier theoretical developments to a wider audience and to accelerate the interaction between analytical and empirical research in macroeconomics

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Table of Contents Representative Agent In Macroeconomics

1. Understanding the eBook Representative Agent In Macroeconomics
 - The Rise of Digital Reading Representative Agent In Macroeconomics
 - Advantages of eBooks Over Traditional Books
2. Identifying Representative Agent In Macroeconomics
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Representative Agent In Macroeconomics
 - User-Friendly Interface
4. Exploring eBook Recommendations from Representative Agent In Macroeconomics
 - Personalized Recommendations
 - Representative Agent In Macroeconomics User Reviews and Ratings
 - Representative Agent In Macroeconomics and Bestseller Lists
5. Accessing Representative Agent In Macroeconomics Free and Paid eBooks
 - Representative Agent In Macroeconomics Public Domain eBooks
 - Representative Agent In Macroeconomics eBook Subscription Services
 - Representative Agent In Macroeconomics Budget-Friendly Options

6. Navigating Representative Agent In Macroeconomics eBook Formats
 - ePub, PDF, MOBI, and More
 - Representative Agent In Macroeconomics Compatibility with Devices
 - Representative Agent In Macroeconomics Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Representative Agent In Macroeconomics
 - Highlighting and Note-Taking Representative Agent In Macroeconomics
 - Interactive Elements Representative Agent In Macroeconomics
8. Staying Engaged with Representative Agent In Macroeconomics
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Representative Agent In Macroeconomics
9. Balancing eBooks and Physical Books Representative Agent In Macroeconomics
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Representative Agent In Macroeconomics
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Representative Agent In Macroeconomics
 - Setting Reading Goals Representative Agent In Macroeconomics
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Representative Agent In Macroeconomics
 - Fact-Checking eBook Content of Representative Agent In Macroeconomics
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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