

OBSERVERS AND MACROECONOMIC SYSTEMS

COMPUTATION OF POLICY TRAJECTORIES WITH
SEPARATE MODEL BASED CONTROL

RIC D. HERBERT

ADVANCES IN
COMPUTATIONAL
ECONOMICS

Observers And Macroeconomic Systems

Andrew Hughes Hallett, Peter McAdam



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Observers and Macroeconomic Systems Ric D. Herbert, 2012-12-06 *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 [Observers and Macroeconomic Systems](#)

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Y. Murata, 2012-12-06 As our title reveals we focus on optimal control methods and applications relevant to linear dynamic economic systems in discrete time variables We deal only with discrete cases simply because economic data are available in discrete forms hence realistic economic policies should be established in discrete time structures Though many books have been written on optimal control in engineering we see few on discrete type optimal control More over since economic models take slightly different forms than do engineering ones we need a comprehensive self contained treatment of linear optimal control applicable to discrete time economic systems The present work is intended to fill this need from the standpoint of contemporary macroeconomic stabilization The work is organized as follows In Chapter 1 we demonstrate instrument instability in an economic stabilization problem and thereby establish the motivation for our departure into the optimal control world Chapter 2 provides fundamental concepts and propositions for controlling linear deterministic discrete time systems together with some economic applications and numerical methods Our optimal control rules are in the form of feedback from known state variables of the preceding period When state variables are

not observable or are accessible only with observation errors we must obtain appropriate proxies for these variables which are called observers in deterministic cases or filters in stochastic circumstances In Chapters 3 and 4 respectively Luenberger observers and Kalman filters are discussed developed and applied in various directions Noticing that a separation principle lies between observer or filter and controller cf **Analyses in Macroeconomic Modelling** Andrew Hughes Hallett, Peter McAdam, 1999-10-31 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 **Macroeconomics as Systems Theory** Richard E. Wagner, 2020-05-02 This book examines macroeconomic theory from an analytical framework provided by theories of complex systems in contrast to conventional theories founded on aggregation The resulting difference in analytical perspectives is huge the macro level of society is not pursued through aggregation over micro entities To the contrary the micro macro relation is treated as one of parts to whole and this relation is approached from within an ecological scheme of thought A society is a complex ecology of plans That ecology however is not reducible to a single plan Conventional macro theory presents a national economy as a collection of such aggregate variables as output employment investment and a price level and seeks to develop theoretical relationships among those variables In contrast the social theoretic approach to macro or social theory in this book treats the standard macro variables as having been shaped through social institutions conventions and processes that in turn are generated through interaction among economizing persons The object denoted as macro is thus of a higher order of complexity than the object denoted as micro **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

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

Currency Wars Jeffrey Yi-Lin Forrest, Yirong Ying, Zaiwu Gong, 2017-11-25 This book uses systemic thinking and applies it to the study of financial crises It systematically presents how the systemic yoyo model its thinking logic and its methodology can be employed as a common playground and intuition to the study of money international finance and economic reforms This book establishes theoretical backings for why some of the most employed interferences of the market and empirical experiences actually work It has become urgent for economists and policy makers to understand how international speculative capital affects the economic security of various nations By looking at the issues of monetary movement around the world this book shows that there are clearly visible patterns behind the flows of capital and that there are a uniform language and logic of reasoning that can be powerfully employed in the studies of international finance As shown in this book many of the

conclusions drawn on the basis of these visible patterns language and logic of thinking can be practically applied to produce tangible economic benefits Currency Wars Offense and Defense through Systemic Thinking is divided into six parts The first part addresses issues related to systemic modeling of economic entities and processes and explains how a few policy changes can adjust the performance of the extremely complex economy Part II of the book investigates the problem of how instabilities lead to opportunities for currency attacks the positive and negative effects of foreign capital and how international capital flows can cause disturbances of various degrees on a nation s economic security Part III examines how a currency war is initiated why currency conflicts and wars are inevitable and a specific way of how currency attacks can take place In Part IV the book shows how one nation can potential defend itself by manipulating exchange rate of its currency how the nation under siege can protect itself against financial attacks by using strategies based on the technique of feedback and develops a more general approach of self defense Part V focuses on issues related to the cleanup of the disastrous aftermath of currency attacks through using policies and reforms Finally the book concludes in Part VI as it analyzes specific real life cases and addresses the ultimate problem of whether or not currency wars can be avoided all together

Using the Financial and Business Literature Thomas Slavens,2004-03-11 Specifically written to assist in the quick retrieval of commercial industrial manufacturing communicative automotive and agricultural research this reference conveniently assembles the most recent print and electronic research tools compact discs and online databases for swift collection and organization of information in the business marketing and financial communities *Comparative Economic Systems* David W. Conklin,1991-07-26 This book explores diverse economic systems and the choices societies must face in determining which economic systems best suit their needs

Adaptive Control Approach For Software Quality Improvement W Eric Wong,Bojan Cukic,2011-06-30 This book focuses on the topic of improving software quality using adaptive control approaches As software systems grow in complexity some of the central challenges include their ability to self manage and adapt at run time responding to changing user needs and environments faults and vulnerabilities Control theory approaches presented in the book provide some of the answers to these challenges The book weaves together diverse research topics such as requirements engineering software development processes pervasive and autonomic computing service oriented architectures on line adaptation of software behavior testing and QoS control into a coherent whole Written by world renowned experts this book is truly a noteworthy and authoritative reference for students researchers and practitioners to better understand how the adaptive control approach can be applied to improve the quality of software systems Book chapters also outline future theoretical and experimental challenges for researchers in this area

Observer-subject feedback Edgar L. Feige,2024-07-29 *Institutional Economics in France and Germany* Agnes Labrousse,Jean-Daniel Weisz,2013-04-17 German Ordoliberalism and French Regulation theory two institutionalist theories born in different national contexts show striking convergences and complementarities Based on an original comparison Institutional

Economics in France and Germany analyses the basic concepts the development and the present relevance of both schools the way they deal with the crucial methodological issue of complexity and with transformation in post socialist Europe It underlines the specificity and fruitfulness of these European approaches to institutional economics often unfortunately ignored in the English language literature Written by leading scholars this book is a clear presentation of both theories with numerous illustrations and in depth analysis of recent research developments This theoretical methodological and thematic comparison raises central issues in the growing field of socioeconomic and institutionalist theory The World Bank Research Observer ,2007 Comparing Economic Systems Andrew Zimbalist,Howard J. Sherman,2014-05-12 Comparing Economic Systems A Political Economic Approach presents a political economic approach to the analysis and comparison of different types of economic systems Full integrated political economic case studies of several representative countries including Japan Sweden and France are given This book consists of six parts and begins with an overview of some definitions of the main kinds of political and economic systems theoretical arguments from various points of view about how political and economic systems relate to each other and the criteria for evaluating different political economic systems The next section considers three essentially market capitalist systems Japan Sweden and France The Soviet Union a centrally planned allegedly socialist economy is examined next More specifically Soviet development from 1917 to 1928 and from 1928 to the present is discussed Central planning in developing countries such as China and Cuba is also explored Finally the theory of market socialism is analyzed citing the cases of Hungary and Yugoslavia This monograph will be of value to politicians economists and economic policymakers *Optimal Control Methods for Linear Discrete-time Economic Systems* Yasuo Murata,1982 As our title reveals we focus on optimal control methods and applications relevant to linear dynamic economic systems in discrete time variables We deal only with discrete cases simply because economic data are available in discrete forms hence realistic economic policies should be established in discrete time structures Though many books have been written on optimal control in engineering we see few on discrete type optimal control More over since economic models take slightly different forms than do engineering ones we need a comprehensive self contained treatment of linear optimal control applicable to discrete time economic systems The present work is intended to fill this need from the standpoint of contemporary macroeconomic stabilization The work is organized as follows In Chapter 1 we demonstrate instrument instability in an economic stabilization problem and thereby establish the motivation for our departure into the optimal control world Chapter 2 provides fundamental concepts and propositions for controlling linear deterministic discrete time systems together with some economic applications and numerical methods Our optimal control rules are in the form of feedback from known state variables of the preceding period When state variables are not observable or are accessible only with observation errors we must obtain appropriate proxies for these variables which are called observers in deterministic cases or filters in stochastic circumstances In Chapters 3 and 4 respectively Luenberger observers and Kalman filters are

discussed developed and applied in various directions Noticing that a separation principle lies between observer or filter and controller cf **Advanced Macroeconomics** Filipe R. Campante, Federico Sturzenegger, Andrés Velasco, 2021-10-11

Macroeconomic policy is one of the most important policy domains and the tools of macroeconomics are among the most valuable for policy makers Yet there has been up to now a wide gulf between the level at which macroeconomics is taught at the undergraduate level and the level at which it is practiced At the same time doctoral level textbooks are usually not targeted at a policy audience making advanced macroeconomics less accessible to current and aspiring practitioners This book born out of the Masters course the authors taught for many years at the Harvard Kennedy School fills this gap It introduces the tools of dynamic optimization in the context of economic growth and then applies them to a wide range of policy questions ranging from pensions consumption investment and finance to the most recent developments in fiscal and monetary policy It does so with the requisite rigor but also with a light touch and an unyielding focus on their application to policy making as befits the authors own practical experience **Advanced Macroeconomics An Easy Guide** is bound to become a great resource for graduate and advanced undergraduate students and practitioners alike

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