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Dynamic General Equilibrium Modeling

Computational Methods
and Applications



2nd Edition

 Springer

Dynamic General Equilibrium Modeling Computational Methods And Applications 2nd Edition

Brent M. Haddad, Barry D. Solomon



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Dynamic General Equilibrium Modeling Burkhard Heer, Alfred Maußner, 2024-02-21 Contemporary macroeconomics is built upon microeconomic principles with its most recent advance featuring dynamic stochastic general equilibrium models. The textbook by Heer and Maußner acquaints readers with the essential computational techniques required to tackle these models and employ them for quantitative analysis. This third edition maintains the structure of the second, dividing the content into three separate parts dedicated to representative agent models, heterogeneous agent models, and numerical methods. At the same time, every chapter has been revised, and two entirely new chapters have been added. The updated content reflects the latest advances in both numerical methods and their applications in macroeconomics, spanning areas like business cycle analysis, economic growth theory, distributional economics, monetary and fiscal policy. The two new chapters delve into advanced techniques including higher order perturbation, weighted residual methods, and solutions to high dimensional nonlinear problems. In addition, the authors present further insights from macroeconomic theory complemented by practical applications like the Smolyak algorithm, Gorman aggregation, rare disaster models, and dynamic Laffer curves. Lastly, the new edition places special emphasis on practical implementation across various programming languages; accordingly, its accompanying web page offers examples of computer code for languages such as MATLAB, GAUSS, Fortran, Julia, and Python.

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Solving Dynamic General Equilibrium Models Using a Second-order Approximation to the Policy Function Stephanie Schmitt-Grohé,Martin Uribe,2001 This paper derives a second order approximation to the solution of a general class of discrete time rational expectations models The main theoretical contribution of the paper is to show that for any model belonging to the general class considered the coefficients on the terms linear and quadratic in the state vector in a second order expansion of the decision rule are independent of the volatility of the exogenous shocks In other words these coefficients must be the same in the stochastic and the deterministic versions of the model Thus up to second order the presence of uncertainty affects only the constant term of the decision rules In addition the paper presents a set of MATLAB programs designed to compute the coefficients of the second order approximation The validity and applicability of the proposed method is illustrated by solving the dynamics of a number of model economies **System Modelling and**

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