Computational Economics with Python

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Lecture 2

Plan

- Standard scientific libraries

- Numba and JIT compilation

- Some distributed / cloud computing

Notes

- please get a fresh copy of the repository

- updated numba via `conda install numba=0.37`

Notebooks

- `day2/numpy.ipynb`

- `day2/matplotlib.ipynb`

- `day2/scipy.ipynb`

- `day2/vectorization_numba.ipynb`

- `day2/inventory_dynamics.ipynb`

- `day2/efficient_inventory_dynamics.ipynb`

Homework

See

- `day2/european_call_option.ipybn`

- `day2/extra_homework.ipynb`