Overview

September 25, 2019

- Lecture 1: Root-finding, Optimization Methods, Numerical Integration
- Lecture 2: Value Function Iteration with Discretization
- Lecture 3: Global Approximation Method: Aiyagari(1)
- Lecture 4: Policy Function Iteration: Endogenous Grid Method and Envelope Condition Method, Aiyagari(2)
- Lecture 5: Approximating the Distribution: Aiyagari(3)
- Lecture 6: Models with Both Aggregate and Idiosyncratic Shocks: Khan-Thomas?