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Course Page: <https://floswald.github.io/NumericalMethods/> This website has all relevant info and required material,

Course Overview: In this course you will learn about some commonly used methods in Computational Economics. T

Doing Computation is the only way to learn Computation.

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True to that motto, there will be homeworks for you to try out what you learned in class. There will also be a term

Course Objective: *To take the fear out of computation.* In this course I want to help you to develop your computation

Office Hours: By appointment

Textbooks: There are some excellent references for computational methods out there. This course will use material from

Fackler and Miranda (2002), Applied Computational Economics and Finance, MIT Press

Kenneth Judd (1998), Numerical Methods in Economics, MIT Press

Nocedal, Jorge, and Stephen J. Wright (2006): Numerical Optimization, Springer-Verlag

Kochenderfer and Wheeler (2019), Algorithms for Optimization, MIT Press

A Gentle Introduction to Effective Computing in Quantitative Research - What Every Research Assistant Should Know

Term Project: Your term project will be to replicate a paper published in an economics journal. Ideally this would be

Published version and replication kit is available online.

The paper to replicate must not use the julia language.

You must use the julia language for your replication.

Ideally your choice will involve at least some level of computational interest.

You need to set up a public github repository where you will build a documentation website of your implementation. Yo

I encourage you to let the world know about your replication effort via social media and/or email to the authors directly.

There is more detail and resources on the course website at https://floswald.github.io/NumericalMethods/term_project

Prerequisites:

You should be familiar with the material from Introduction to Programming taught by Clement Mazet in M1. Check ou

You must sign up for a free account at github.com. Choose a reasonable user name and upload a profile picture.

Before you come to the first class, please download the latest stable julia release from <https://julialang.org>

You **must** know what the UNIX shell (or windows command line) is. Clement's course above, if not.

You **must** know what version control is. Watch <https://git-scm.com/video/what-is-version-control> this video and go to

It is natural that some students have better programming skills than others because of previous exposure and inclination

Tentative Course Schedule: Please consult https://floswald.github.io/NumericalMethods/course_schedule

Grading: Homeworks (60%), Final Project (40%).