Introducing the Computational Economics "Algorithmic Repository and toolKit" github.com/econ-ark

Presentation by Chris Carroll Reserve Bank of Australia

December, 2017

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State-of-the-art set of tools for:

Solving dynamic stochastic optimization problems

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- Finding market equilibrium for market with such agents

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- IO models with equilibrim between consumer agents and firm agents

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Goals: Want to make it much easier:

To get started doing structural micro modeling

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- To mix-and-match components/modules/agent types

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 - But, please credit us, and participate in discussions

Who Has Produced It?

Name	TLA	Affiliation
Christopher D Carroll	CDC	JHU, CFPB
David C Low	DCL	CFPB
Nathan M Palmer	NMP	OFR
Matthew N White	MNW	UDel, CFPB
Alex Kaufman	ABK	$CFPB \to ? \; (Timbuktu?)$
Jiaxiong Yao	JXY	JHU o IMF

Nothing herein may be interpreted as reflecing opinions of

CFPB - United States Consumer Financial Protection Bureau

JHU - Johns Hopkins University

IMF - International Monetary Fund

OFR - Office of Financial Research, U.S. Treasury

UDel - University of Delaware

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- info@econ-ark.org -
- General Purpose Questions
- czars@econ-ark.org Volunteer to be a Czar Ideas for Improvement

ideas@econ-ark.org -

When	What	Lessons
2006-2013	SolvingMicroDSOPs	Surprisingly popular
2014-12	IMF-CFPB Workshop	Lots of enthusiasm
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Participation: CFPB, OFR, IMF Interest From: FRB, ECB, BLS

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- Economists can't be that different ...

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- ... Your Ideas? ideas@econ-ark.org

Options:

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