

Next Steps

Near Term:

- Search
- Housing and Mortgage Choice
- Macroprudential Implications of Microeconomic Choices (esp. mortgage)
- Uncertainty as a Driver of Business Cycle Movements
- Using National Registry Data

Replications (or failures to replicate!) of well-known papers

- Krusell and Smith (1998) and variants already there
- cstwMPC, cAndCwithStickyE
- Campbell and Cocco (2015)
- ...

Longer Term

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Build suite of best practice tools for:

- Interpolation
- Simulation/Monte Carlo
- Dynamic Stochastic Optimization

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Agent Based Modeling:

- Contagion in Financial Markets (LeBaron, Shleifer, etc)
- Dynamics of Expectations

Create Courseware:

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- Computational Economics
- Structural Microeconomics

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- US Treasury Office of Financial Research
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