Materials for EGM/DCEGM lecture by Fedor Iskhakov

Endogenous gridpoint method for models with continuous choice (EGM), and discrete-continuous choice (DCEGM)

EGM in simple settings

- Deterministic consumption-savings model
- Detailed step-by-step video https://youtu.be/MZ0MmprYMQo
- Jupyter Notebook with Python implementation https://github.com/fediskhakov/CompEcon/blob/main/41_egm.ipynb, also in the `code/python` directory
- A full list of videos including background on solving consumption-savings model https://fedor.iskh.me/compecon

EGM in more involved settings

- Stochastic consumption-savings model
- Implementation of the EGM solver in the stochastic Deaton model https://youtu.be/l3tNEh1Q-HQ
- Background on the previously written code that is used in the video https://fedor.iskh.me/compecon
- Jupyter Notebook with Python implementation https://github.com/fediskhakov/CompEcon/blob/main/42_egm_code.ipynb, also in the `code/python` directory

Matlab implementation of EGM and DCEGM

- Lecture code in available in the `code/matlab` directory
- Full Matlab implementation repository is available at https://github.com/fediskhakov/dcegm