

Advanced Economic Theory

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www.oyama.e.u-tokyo.ac.jp/theory16

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Outline

- ▶ Tuesday, Friday 10:25-12:10
Class room 203
- ▶ Course webpage:
www.oyama.e.u-tokyo.ac.jp/theory16
- ▶ GitHub repository:
github.com/oyamad/theory16
- ▶ We study algorithmic/computational approaches in economic theory.

First half of the course consists of lectures by the instructor and second half of presentations by the students.

- ▶ We occasionally exercise coding in the class; bring your laptop computer.

Topics

- ▶ Computation of Nash equilibria (and fixed points in general)
- ▶ Other topics

Other Information

- ▶ Grading
 - ▶ Participation
 - ▶ Presentation
 - ▶ Final project
- ▶ Office hours:
Fridays 14:00-15:30, or by appointment
10th floor, 1012
- ▶ No class: Oct 14

Presentations/final projects

- ▶ Presentation of a paper from the reading list
 - ▶ Review the paper and discuss possible extensions, etc
 - ▶ Implement the algorithm introduced in the paper
 - ▶ Replicate the simulation results in the paper
- ▶ Introduction and review of a library package and discussion of applications
 - ▶ Gambit
 - ▶ LRSLib.jl/CDDLlib.jl
 - ▶ ...
- ▶ Presentation of a lecture (and the paper discussed there) from quantecon.net

(Discuss with the instructor before you start.)

Notice

- ▶ Next class (9/30)

Bring your laptop computer (with internet access)

Notice

- ▶ Lecture by Prof. John Stachurski on computational economics on 10/4 at Keio University:

Modern Tools for Computational Economics

<http://ies.keio.ac.jp/events/6272/>

(Registration closed on 9/27)