



AGENT-BASED MODELS OF THE ECONOMY FROM THEORIES TO APPLICATIONS

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Agent Based Models Of The Economy From Theories To Applications

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Agent-Based Models in Economics Domenico Delli Gatti, Giorgio Fagiolo, Mauro Gallegati, 2018-03-22 The first step by step introduction to the methodology of agent based models in economics their mathematical and statistical analysis and real world applications

Complex Agent-Based Models Mauro Gallegati, 2018-09-19 This book offers a thorough introduction to the highly promising complex agent based approach to economics in which agent based models ABMs are used to represent economic systems as complex and evolving systems composed of heterogeneous agents of limited rationality who interact with each other generating the system's emergent properties in the process This approach represents a response to the limitations of the dominant theory in economics which does not consider the possibility of a major crisis and to the inability of dynamic stochastic general equilibrium theory to generate empirically falsifiable propositions In the new perspective the focus is on identifying the elements of instability rather than the triggering event As the theory of complexity demonstrates the interactions of heterogeneous agents produce non linearity this puts an end to the age of certainties With ABMs the methodology is from the bottom up The individual parameters and their distribution are estimated and then evaluated to verify whether aggregate regularities emerge on the whole In short not only micro but also meso and macro empirical validation are employed Moreover it shows that the mantra of growth should be supplanted by the concept of a growth Given its depth of coverage the book will enable students at the undergraduate and Master's level to gain a firm grasp of this important emerging approach This book is a flower blossomed by one of the two greatest Italian economists Bruce Greenwald Columbia University The author's the ABM prophet's thoughts on economics have been at the forefront of the world Without a firm belief in and dedication to human society it is impossible to write such a book This is a work of high academic value which can help readers quickly understand the history and current situation of complex economic theory In particular we can understand the basic viewpoints academic status advantages and shortcomings of various schools of economic theory

Nonlinear Economic Dynamics and Financial Modelling Roberto Dieci, Xue-Zhong He, Cars Hommes, 2014-07-26 This book reflects the state of the art on nonlinear economic dynamics financial market modelling and quantitative finance It contains eighteen papers with topics ranging from disequilibrium macroeconomics monetary dynamics monopoly financial market and

limit order market models with boundedly rational heterogeneous agents to estimation time series modelling and empirical analysis and from risk management of interest rate products futures price volatility and American option pricing with stochastic volatility to evaluation of risk and derivatives of electricity market The book illustrates some of the most recent research tools in these areas and will be of interest to economists working in economic dynamics and financial market modelling to mathematicians who are interested in applying complexity theory to economics and finance and to market practitioners and researchers in quantitative finance interested in limit order futures and electricity market modelling derivative pricing and risk management

Agent Based Models for Economic Policy Advice Blake LeBaron, Peter Winker, 2016-11-21 This special issue of the Journal of Economics and Statistics is devoted to the use of agent based models for economic policy advice It presents a collection of research papers in different fields of applications Special emphasis is laid on discussing the potential and possible limitations of agent based models for economic policy advice The editorial provides an overview on the role of agent based modeling in economic policy referring also to the papers presented Furthermore it highlights the strength of the approach i e the explicit microfoundation and the modeling of heterogeneous agents Finally we also report on current limitations of the method with regard to economic policy advice and point at some areas deserving further research

Machine Learning Perspectives of Agent-Based Models Pedro Campos, Anand Rao, Joaquim Margarido, 2025-09-19 This book provides an overview of agent based modeling ABM and multi agent systems MAS emphasizing their significance in understanding complex economic systems with a special focus on the emerging properties of heterogeneous agents that cannot be deduced from the characteristics of individual agents ABM is highlighted as a powerful tool for studying economics especially in the context of financial crises and pandemics where traditional models such as dynamic stochastic general equilibrium DSGE models have proven inadequate Containing numerous practical examples and applications with R Python Julia and Netlogo the book explores how learning particularly machine learning can be integrated into multi agent systems to enhance the adaptation and behavior of agents in dynamic environments It compares different learning approaches including game theory and artificial intelligence highlighting the advantages of each in modeling economic phenomena

Routledge Handbook of the Informal Economy Ceyhun Elgin, 2024-08-30 Delve into the complex landscape of the informal economy with the Routledge Handbook of the Informal Economy a groundbreaking volume that transcends conventional economic analysis by contextualizing it within a broader regulatory and social framework This comprehensive handbook offers cutting edge categorical thematic and regional analyses of the informal or shadow economy An esteemed international ensemble of contributors draws on diverse economic perspectives exploring a spectrum of definitions and measures including household firm level and employment based metrics alongside perceptual and model based estimates Employing a variety of econometric and methodological approaches the volume provides both regional and global estimates of the informal economy's extent Beyond conventional boundaries it unveils

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Theory and Method of Evolutionary Political Economy Hardy Hanappi,Savvas Katsikides,Manuel Scholz-Wäckerle,2017-01-12 The world is in turmoil the dynamics of political economy seem to have entered a phase where a return to normal cannot be expected Since the financial crisis conventional economic theory has proven itself to be rather helpless and political decision makers have become suspicious about this type of economic consultancy This book offers a different approach It promises to describe political and economic dynamics as interwoven as they are in real life and it adds to that an evolutionary perspective The latter allows for a long run view which makes it possible to discuss the emergence and exit of social institutions The essays in this volume explore the theoretical and methodological aspects of evolutionary political economy In part one the authors consider the foundational contributions of some of the great economists of the past while the second part demonstrates the benefits of adopting the methods of computer simulation and agent based modelling Together the contributions to this volume demonstrate the richness diversity and great explanatory potential of evolutionary political economy This volume is extremely useful for social scientists in the fields of economics politics and sociology who are interested to learn what evolutionary political economy is how it proceeds and what it can provide

Handbook of Research Methods and Applications in Heterodox Economics The Late Frederic S. Lee,Bruce Cronin,2016-04-29 Despite the important methodological critiques of the mainstream offered by heterodox economics the dominant research method taught in heterodox programmes remains econometrics This compelling Handbook provides a comprehensive introduction to a range of alternative research methods invaluable for analysing the data prominent in heterodox studies Providing a solid basis for a mixed methods approach to economic investigations the expertly crafted contributions are split into three distinct sections philosophical foundation and research strategy research methods and data collection and applications Introductions to a host of invaluable methods such as survey historical ethnographic experimental and mixed approaches together with factor cluster complex and social network analytics are complemented by descriptions of applications in practice Practical and expansive this Handbook is highly pertinent for students and scholars of economics particularly those dedicated to heterodox approaches as it provides a solid reference for mixed methods not available in mainstream economics research methods courses

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