

En agentbaseret model for den danske økonomi

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Baggrund og motivation

Finanskrisen medførte en betydelig kritik af det eksisterende makroøkonomiske modelarbejde i det områdes flagkibe, DSGE-modellen, er blevet debatteret en del (Gauti, 2009; Romer, 2016; Solow, 2008, 2010; Stiglitz, 2011; Trichet, 2010). Blanchard gav i 2016-2017 en grundig og konstruktiv kritik af DSGE-modellen i en række blogindlæg (Blanchard, 2016a, 2016b, 2017a, 2017b), der går viralt. I Blanchard (2018) opsummerede han sin kritik. De centrale kritikpunkter findes i relation til rationelle forventninger, repræsentative agenter (herunder kritiseres manglende inddragelse af ulighed og heterogenitet i virksomhedernes produktivitet), pseudo-mikrofundering (f.eks. Calvo-pricing) og valg af priors ved Bayesiansk estimation.

En agentbaseret makroøkonomisk (ABM) model vil i princippet kunne imødegå disse kritikpunkter (se f.eks. Tumen (2017) for en introduktion og Dawid & Dell'Gatti (2018) for oversigt). Den grundlæggende ide i disse modeller er, at modellerne interaktion mellem heterogene, autonome agenter. Der er derfor per definition ingen repræsentative agenter. Heterogene agenter er så at sige med fra fædden, og det er derfor naturligt oplyst at modellerne forskelle i husholdningens indkomst (dvs. ulighed) og forskelle i virksomhedens produktivitet. Forventninger skal i ABM-modeller basere sig på den til rådighed værende information. Rationelle forventninger er derfor ikke en mulighed (ligesom i virkeligheden), og man er tvunget til at modellere agenternes adfærd under fundamental, Knightiansk (Knight, 1921) usikkerhed. ABM-modeller er ikke-australske (De Vroey, 2015) i den forstand, at der ikke findes ligevægtbetingelser i modellen. Alle priser og lønninger skal sættes af en agent (ligesom i virkeligheden). I den udstrækning ABM-modeller estimeres, sker det typisk via moment-matching (Grazzini and Richiardi, 2015), selv om det også er sagt foretaget ved Bayesiansk estimation (Grazzini and Richiardi, 2015). Mere om dette nedenfor.

ABM-modellering åbner op for mange nye muligheder. Dette gælder både i forhold til DSGE-modeller, nyere policy-modeller som den danske model MAJOR og klassiske makroøkonomiske modeller som ADAM, MOHA og SMEC. Her skal nævnes nogle få. For det første vil ABM-modeller typisk kunne forklare konjunkturudvikling endogen, i DSGE-modeller er afviklingen fra steady-state typisk forklaret af eksogen støj i produktivitet, præferencer osv. Det betyder, at de i nogen grad regelmæssige konjunkturudvikling, som man finder i data, skal forklares af tilsvarende regelmæssige stød til en eksogen proces (DSGE-modeller) eller såkaldte 3-led (klassiske makroøkonomiske modeller), og altså ikke kan genereres endogen i modellen.

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