

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 (Guitier, 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 forskælle i husholdningens indkomst (dvs. ulighed) og forskælle 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-australianske (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 afvigelse 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 forklare 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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Table of Contents Smec En Kvartalsmodel Af Den Danske Okonomi

1. Understanding the eBook Smec En Kvartalsmodel Af Den Danske Okonomi
 - The Rise of Digital Reading Smec En Kvartalsmodel Af Den Danske Okonomi
 - Advantages of eBooks Over Traditional Books
2. Identifying Smec En Kvartalsmodel Af Den Danske Okonomi
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Smec En Kvartalsmodel Af Den Danske Okonomi
 - User-Friendly Interface
4. Exploring eBook Recommendations from Smec En Kvartalsmodel Af Den Danske Okonomi
 - Personalized Recommendations
 - Smec En Kvartalsmodel Af Den Danske Okonomi User Reviews and Ratings

- Smec En Kvartalsmodel Af Den Danske Økonomi and Bestseller Lists
- 5. Accessing Smec En Kvartalsmodel Af Den Danske Økonomi Free and Paid eBooks
 - Smec En Kvartalsmodel Af Den Danske Økonomi Public Domain eBooks
 - Smec En Kvartalsmodel Af Den Danske Økonomi eBook Subscription Services
 - Smec En Kvartalsmodel Af Den Danske Økonomi Budget-Friendly Options
- 6. Navigating Smec En Kvartalsmodel Af Den Danske Økonomi eBook Formats
 - ePub, PDF, MOBI, and More
 - Smec En Kvartalsmodel Af Den Danske Økonomi Compatibility with Devices
 - Smec En Kvartalsmodel Af Den Danske Økonomi Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Smec En Kvartalsmodel Af Den Danske Økonomi
 - Highlighting and Note-Taking Smec En Kvartalsmodel Af Den Danske Økonomi
 - Interactive Elements Smec En Kvartalsmodel Af Den Danske Økonomi
- 8. Staying Engaged with Smec En Kvartalsmodel Af Den Danske Økonomi
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Smec En Kvartalsmodel Af Den Danske Økonomi
- 9. Balancing eBooks and Physical Books Smec En Kvartalsmodel Af Den Danske Økonomi
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Smec En Kvartalsmodel Af Den Danske Økonomi
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Smec En Kvartalsmodel Af Den Danske Økonomi
 - Setting Reading Goals Smec En Kvartalsmodel Af Den Danske Økonomi
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Smec En Kvartalsmodel Af Den Danske Økonomi
 - Fact-Checking eBook Content of Smec En Kvartalsmodel Af Den Danske Økonomi
 - Distinguishing Credible Sources

-
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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