

## **Advanced Macroeconomic Theory**

Economics 809

Section: G100

Term: 2012 Spring

Instructor: P. Klein

Discussion Topics: Computational methods for macroeconomics. Topics will include finite precision arithmetic, iteration on Bellman's functional equation with finite state spaces, Howard's improvement, vectorizing code, interpolation, linearization, business cycles.

Grading: Assignments: 50 percent. Final exam: 50 percent.

Required Texts: Ljungqvist and Sargent: Recursive Macroeconomic Theory. 2nd Edition. 2004

Recommended Texts:

Stokey and Lucas with Prescott: Recursive Methods in Economic Dynamics

Stachurski: Economic Dynamics, Theory and Computation

Cooley (ed): Frontiers of Business Cycle Research

Materials/Supplies:

Prerequisite/Corequisite: ECON 808. Students who have taken ECON 806 cannot take 809 for further credit

Notes:

Students requiring accommodations as a result of a disability must contact the Centre for Students with Disabilities at 778-782-3112 or csdo@sfu.ca

All students are expected to read and understand SFUs policies with regard to academic dishonesty (S 10.02 and S 10.03). These policies are available at the following web addresses: <http://www.sfu.ca/policies/gazette/student/s10-02.html> and <http://www.sfu.ca/policies/gazette/student/s10-03.html>

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