Generale

Course Computational Economics (a.a. 2023-2024) Prof. Giorgio Ricchiuti (giorgio.ricchiuti@unifi.it) www.grarchive.net

Lecture	Day	Hours	Topic
1	Wednesday, 21 February 2024	2	Introduction to Computational Economics
2	Friday, 23 February 2024	2	Notes on Python - Income-Expenditure Model (static version)
3	Wednesday, 28 February 2024	2	Notes on Python IE Model (dynamic version)
4	Friday, 01 March 2024	2	Ch. 1 Hommes: HAMs Models and Stylized Fact in Financial Markets
5	Friday, 08 March 2024	2	Ch. 2 Hommes – 1Dimensional systems
6	Wednesday, 13 March 2024	2	Ch. 2 Hommes – 1Dimensional systems
7	Friday, 15 March 2024	2	Model Naimzada/Ricchiuti AMC 2008
8	Wednesday, 20 March 2024	2	Ch. 3 Hommes – 2Dimensional systems
9	Friday, 22 March 2024	2	Ch. 3 Hommes – 2Dimensional systems
10	Wednesday, 27 March 2024	2	The Discrete Choice Model
11	Friday, 05 April 2024	2	Cap 6 Hommes – An asset pricing model with het beliefs
12	Wednesday, 10 April 2024	2	Cap 6 Hommes – An asset pricing model with het beliefs
13	Friday, 12 April 2024	2	Some notes on BH Model
14	Wednesday, 17 April 2024	2	Cap 7-8 Hommes – Empirical Validation and Lab Experiments
15	Friday, 19 April 2024	2	Networks – An Introduction - What is Network Science?
16	22/04/2024 or 23/04/2024	2	Guest Lecture: Christian Proano (Bamberg University)
17	Wednesday, 24 April 2024	2	Guest Lecture: Christian Proano (Bamberg University)
18	Friday, 03 May 2024	2	Networks – Some Graphs and properties
19	Wednesday, 08 May 2024	2	Networks – Centrality measurements
20	Friday, 10 May 2024	2	Networks – Community Detection
21	Wednesday, 15 May 2024	2	BH Model with a Net
22	Friday, 17 May 2024	2	BH Model with a Net
23	Friday, 24 May 2024	2	Interaction in Financial Markets
24	Wednesday, 29 May 2024	2	Interaction in Financial Markets

48

Texts:

Hommes, C. (2013), Behavioural Rationality and Heterogenous Expectations, ed. Cambridge University Press Mark Newman (2018) Networks, An introduction, ed. Oxford University Press Other Readings will be distributed during the course