Conference program

Saturday, 3 September 2011		
17.00 – 19.00	Software Installation	Ben Skrainka

Sunday, 4 September 2011		
09.30 – 10.30	Introduction to Computational Economics	Ken Judd
10.45 – 12.15	Numerical Optimization for Economists: Unconstrained Optimization	Todd Munson
12.15 – 13.15	Lunch	
13.15 – 14.15	Software tutorials, demonstrations, exercises	Ken Judd
14.30 – 16.00	Numerical Optimization for Economists: Constrained Optimization	Todd Munson
16.00 – 17.30	Constrained Optimization Approaches to Structural Estimation I	Che-Lin Su
17.30 – 19.00	Optional session on programming I	Ben Skrainka

Monday, 5 September 2011		
09.00 – 10.30	Numerical Optimization for Economists: Complementarity Problems	Todd Munson
10.45 – 12.15	Approximation and Quadrature	Ken Judd
12.15 – 13.15	Lunch	
13.15 – 14.45	Advanced Topics: Mixed-Integer Optimization and Global Optimization	Todd Munson
15.00 – 16.30	Non-linear equations	Karl Schmedders
16.30 – 18.00	Constrained Optimization Approaches to Structural Estimation II	Che-Lin Su

Tuesday, 6 September 2011		
09.00 – 10.30	Constrained Optimization Approaches to Structural Estimation III	Che-Lin Su
10.45 – 12.15	All Solution Homotopy Methods	Karl Schmedders
12.15 – 13.15	Lunch	
13.15 – 14.45	Dynamic Programming	Ken Judd
15.00 – 17.30	Office hours, homework and tutorials	
17.30 – 19.00	Optional session on programming II	Ben Skrainka

Wednesday, 7 September 2011		
09.00 – 10.30	Software for Dynamic Programming	Ken Judd
10.45 – 12.15	Gröbner Bases	Felix Kübler
12.15 – 13.15	Lunch	
13.15 – 15.30	Poster session	
15.30 – 18.00	Office hours, homework and tutorials	

Thursday, 8 September 2011		
09.00 – 10.30	Projection Method	Ken Judd
10.45 – 12.15	Dynamic Programs in Climate Economics	Thomas Lontzek
12.15 – 13.15	Lunch	
13.15 – 14.45	Using supercomputing in Economics I	Eric Aldrich
15.00 – 16.30	Using Supercomputing in Economics II	Zhigang Feng
16.30 – 18.00	Office hours, homework	

Friday, 9 September 2011		
09.00 – 10.30	Life-Cycle Portfolio Choice, the Wealth Distribution and Asset Prices	Felix Kübler
10.45 – 12.15	Heterogeneous agents macro models I	Ken Judd
12.15 – 13.15	Lunch	
13.15 – 15.00	Error analysis in dynamic models I	Manuel Santos
15.15 – 16.45	Heterogeneous agents macro models II	Ken Judd

Saturday, 10 September 2011		
09.00 – 10.30	Numerical integration	Ben Skrainka
10.45 – 12.15	Error analysis in dynamic models II	Manuel Santos
12.15 – 13.15	Lunch	
13.15 – 14.45	Markov Chain Monte Carlo methods	Walt Pohl
15.00 – 16.30	Collateral and Asset Prices	Felix Kübler

Saturday, 10 September 2011
No official program today. We wish you all a safe journey back home.