Course on “Heterogeneous Agents Models in Economics”
June 3-5, 2019

Professor Jesus Fernandez-Villaverde from the University of Pennsylvania will be teaching a hands-on course on “Heterogeneous Agents Models in Economics.” The course will be held at Department of Economics and will take place from Monday June 3 to Wednesday June 5, 2019.

The course is open to students and faculty members from the Department of Economics and it aims to introduce participants to quantitative macroeconomics with heterogeneous agents (households and firms). This is an intensive course, which comprises lectures and hands-on, practical sessions. No established knowledge in computing is required since the course will cover the basics. However, familiarity with a scripting language such as Matlab, R, Stata, or Python would be an advantage. Participants are recommended to bring their own laptop equipped with Matlab and Julia.

Topics covered in the course are:

- Basic heterogeneous agents models in partial equilibrium
- Heterogeneous agents New Keynesian models (HANK)
- Computation of heterogeneous agents models: basic tools and recent advances
- Application of machine learning to heterogeneous agents models

The deadline for applications is April 25, 2019. To reserve a place, please send your CV to Saul Draper: conferences@economics.ox.ac.uk and include the phrase “Heterogeneous Agents Models in Economics” in the title of your email. Acceptances will be announced as applications are received and no later than May 3, 2019. If you have any general queries concerning the course, please email: francesco.zanetti@economics.ox.ac.uk