Kolloquium

ALGORITHMIC OPTIMIZATION

Im Rahmen des Kolloquiums des
Graduiertenkollegs Algorithmic Optimization
findet am

Montag, 20. Juni 2016
16 h c.t.
Hörsaal 10

folgender Vortrag statt:

Recursive equilibria in dynamic economies with stochastic production

(Joint work with Johannes Brumm und Dominika Kryczka)

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Abstract

In this paper we prove the existence of recursive equilibria in stochastic production economies with infinitely lived agents and incomplete financial markets. We consider a general dynamic model with several commodities and general inter- and intra-temporal production, which encompasses heterogeneous agent versions of both the Lucas asset pricing model and the stochastic neo-classical growth model as special cases.

Gastgeber:
Prof. Dr. Leonhard Frerick

Kolloquiums Kaffee ab 15.45 im Raum E 10