Computational Economic Systems: Models, Methods & Econometrics (Advances in Computational Economics)

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Part I of the volume consists of papers which focus on modelling economic systems, presenting computational methods to investigate the evolution of behavior of economic agents, techniques to solve complex inventory models on a parallel computer and an original approach for the construction and solution of multicriteria models involving logical conditions.

Contributions to Part Ii concern new computational approaches to economic problems. We find an application of wavelets to outlier detection. New estimation algorithms are presented, one concerning seemingly related regression models, a second one on nonlinear rational expectation models and a third one dealing with switching Garch estimation. Three contributions contain original approaches for the solution of nonlinear rational expectation models.

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