"Computational Methods for Quantitative Economics"

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Abstract

Computational methods and scientific computing are becoming increasingly central to research, analysis and policy work in economics, finance and social science.

This is a workshop for students and policy makers who are interested in learning about the evolution of modern scientific computing tools and how they can be applied to economic problems. The main language used in the workshop will be Python, although other languages will also be discussed. Topics will include simulation, vectorization, JIT compilers, and parallelization.