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Computer simulation of economic systems ...an example model

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Mr. Sasser was formerly employed by West Virginia Pulp and Paper Company, Charleston, South Carolina, in the commercial analysis department. He still maintains his contact with industry as a part-time management consultant.

During the summer of 1966 Mr. Sasser and Professor W. H. Wallace of ESSP devoted their time to developing an econometric model of the U. S. textile industry. Mr. Sasser is now conducting simulation experiments with this model to test the effects of various managerial and governmental policy decisions on the behavior of the textile industry.

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Dr. Naylor is coauthor of *Computer Simulation Techniques* published by John Wiley & Sons in 1966, as well as a number of papers related to the economic theory of the form and design of simulation experiments. He is currently engaged in a project entitled "The Design of Computer Simulation Experiments for Economic Systems" which is supported by the National Science Foundation. Dr. Naylor is a member of the Institute of Management Sciences, the Econometric Society, the American Economic Association, the American Statistical Association, and SCl.



Sasser (standing), Naylor (seated)

INTRODUCTION

With the publication in recent years of such important works as Cyert and March's¹ behavioral models of the firm, Cohen's² computer model of the shoe, leather, hide sequence, Orcutt's³ demographic model of the United States, and the Brookings-SSRC Quarterly Econometric Model of the United States⁴, the potential of computer simulation as a tool of economic analysis has become increasingly evident. The objective of this paper is to provide a rationale for the use of computer simulation in economics and to outline a general methodology for planning and implementing computer simulation experiments with economic systems. With the aid of an example model we shall describe the actual process of simulating an economic system—paying particular attention to the techniques used, problems encountered, and results obtained. This will be followed by a cursory description of several existing computer simulation models of economic systems. By indicating the wide spectrum of previous applications, we hope to increase the reader's awareness of the potential uses of simulation in economics.

A RATIONALE FOR COMPUTER SIMULATION

For our purposes, we shall define simulation as a numerical technique for conducting experiments on certain types of mathematical and logical models describing the behavior of an economic system (or some component thereof) on a digital computer over extended periods of real time.

In general, the principal motivation for using simulation in economics is the pursuit of scientific knowledge about the behavior of economic systems. When applied to eco-

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