



**MUMS Agent-Based Modeling and
Uncertainty Quantification Workshop
March 11-12, 2019**

SPEAKER TITLES/ABSTRACTS

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“Nonparametric Estimation of General Equilibrium Price Vectors”

Agent-based economic modeling often requires the determination of an initial equilibrium price vector. Calculating this directly requires algorithms of exponential computational complexity. It is known that a partial equilibrium price can be estimated using a median of trades. This paper explores the possibility of a multivariate generalization of this technique using depth functions.