# 2008年度冬学期 第6回 物性セミナー

## Non-self averaging phenomena in macroeconomics

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日時　2008年 12月 19日 (金) 午後4時30分～
場所　16号館 827

We explain that self-averaging taken for granted by economists is not actually so robust but holds true only for a limited class of models. When model is non-self-averaging, we cannot legitimately focus on the means. It, in turn, means that the maximization exercises done for the representative agent or a representative market are meaningless. We also show how time-dependent macroeconomic response follows from microeconomic dynamics using linear response theory and a time-correlation formalism. This theory provides a straightforward approach to time-dependent macroeconomic model construction that preserves the heterogeneity and complex dynamics of microeconomic agents. We illustrate this approach by examining the relationship between output and demand as mediated by changes in unemployment, or Okun's law. We also demonstrate that time dependence implies overshooting and how this formalism leads to a natural definition ofeconomic friction.

**○今後の予定：**
冬学期の物性セミナーの予定は下記の WEB ページで公開しております.

1月23日　柴田尚和氏 (東北大物理)
「単層および二層グラフェンにおける分数量子ホール状態と階層構造」
2月13日　大川祐司氏 (東大駒場・素粒子)
TBA

**○物性セミナーのページ：**　「駒場　物性セミナー」で検索!
http://huku.c.u-tokyo.ac.jp/cgi-bin/FSwiki/wiki.cgi/BusseiSeminar

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