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MATHEMATICAL ANALYSIS FOR ECONOMISTS

Allen, R.G.D.

Mathematical Analysis For Economists

Knut Sydsæter, Peter J. Hammond



Mathematical Analysis For Economists:

Mathematical Analysis for Economists R. G. D. Allen, 2008-11 MATHEMATICAL ANALYSIS FOR ECONOMISTS by R G D ALLEN Originally published in 1937 FOREWORD THIS book which is based on a series of lectures given at the London School of Economics annually since 1931 aims at providing a course of pure mathematics developed in the directions most useful to students of economics At each stage the mathematical methods described are used in the elucidation of problems of economic theory Illustrative examples are added to all chapters and it is hoped that the reader in solving them will become familiar with the mathematical tools and with their applications to concrete economic problems The method of treatment rules out any attempt at a systematic development of mathematical economic theory but the essentials of such a theory are to be found either in the text or in the examples I hope that the book will be useful to readers of different types The earlier chapters are intended primarily for the student with no mathematical equipment other than that obtained possibly many years ago from a matriculation course Such a student may need to accustom himself to the application of the elementary methods before proceeding to the more powerful processes described in the later chapters The more advanced reader may use the early sections for purposes of revision and pass on quickly to the later work The experienced mathematical economist may find the book as a whole of service for reference and discover new points in some of the chapters I have received helpful advice and criticism from many mathematicians and economists I am particularly indebted to Professor A L Bowley and to Dr J Marschak and the book includes numerous modifications made as a result of their suggestions on reading the original manuscript I am also indebted to Mr G J Nash who has read the proofs and has detected a number of slips in my construction of the examples R G D ALLEN THE LONDON SCHOOL OF ECONOMICS October 1937 Contents include FOREWORD v A SHORT BIBLIOGRAPHY xiv THE USE OF GREEK LETTERS IN MATHEMATICAL ANALYSIS xvi I NUMBERS AND VARIABLES 1 1 1 Introduction 1 1 2 Numbers of various types 3 1 3 The real number system 6 1 4 Continuous and discontinuous variables 7 1 5 Quantities and their measurement 9 1 0 Units of measurement 13 1 7 Derived quantities 14 1 8 The location of points in space 16 1 9 Variable points and their coordinates 20 EXAMPLES I The measurement of quantities graphical methods 23 II ACTIONS AND THEIR DIAGRAMMATIC REPRESENTATION 28 2 1 Definition and examples of functions 28 2 2 The graphs of functions 32 2 3 Functions and curves 35 2 4 Classification of functions 38 2 5 Function types 41 2 6 The symbolic representation of functions of any form 45 2 7 The diagrammatic method 48 2 8 The solution of equations in one variable 50 2 9 Simultaneous equations in two variables 54 EXAMPLES II Functions and graphs the solution of equations 57 III ELEMENTARY ANALYTICAL GEOMETRY 61 3 1 Introduction 61 3 2 The gradient of a straight line 63 3 3 The equation of a straight line 66 viii CONTENTS CHAP 3 4 The parabola 69 3 5 The rectangular hyperbola 72 3 6 The circle 75 3 7 Curve classes and curve systems 76 3 8 An economic problem in analytical geometry 80 EXAMPLES III The straight line curves and curve systems 82 IV **An Introduction to Mathematical Analysis for Economic Theory and**

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