

Mathematical Methods and Models in Economic Dynamics (Advanced textbooks in economics)

Gandolfo, Giancarlo

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Mathematical Methods And Models For Economists

Mark Steyvers



Mathematical Methods And Models For Economists:

Mathematical Methods and Models for Economists Angel de la Fuente, Ángel de la Fuente, 2000-01-28 A textbook for a first year PhD course in mathematics for economists and a reference for graduate students in economics Mathematical Methods and Models for Economists Angel De la Fuente, 2014-05-27 A textbook for a first year PhD course in mathematics for economists and a reference for graduate students in economics *Mathematical Methods and Models for Economists* Angel de la Fuente, 2000-01-28 This book is intended as a textbook for a first year PhD course in mathematics for economists and as a reference for graduate students in economics It provides a self contained rigorous treatment of most of the concepts and techniques required to follow the standard first year theory sequence in micro and macroeconomics The topics covered include an introduction to analysis in metric spaces differential calculus comparative statics convexity static optimization dynamical systems and dynamic optimization The book includes a large number of applications to standard economic models and over two hundred fully worked out problems *Economic Dynamics: Methods and Models* G Gandolfo, 1983-09-01 Economic Dynamics Methods and Models aims to give a simple but comprehensive treatment of mathematical methods used in economic dynamics and show how they are utilized to build and to analyze dynamic models The text also focuses on methods and every mathematical technique introduced is followed by its application to selected models The book is divided into three different parts Part I Different Equations discusses general principles first order second order higher order equations simultaneous systems and their economic applications Part II Differential Equations also discusses the same areas as those in Part I but instead features differential equations as what the section name suggests Part III More Advanced Material covers comparative statistics and the comparative principle stability of equilibrium and Liapunov's second method and linear mixed differential and difference equations as well as its other related topics The text is recommended for mathematicians and economists who have an idea on advanced mathematics and would like to know more about its applications in economics *Mathematical Methods and Models in Economic Planning, Management and Budgeting* Galimkair Mutanov, 2014-11-04 This book describes a system of mathematical models and methods that can be used to analyze real economic and managerial decisions and to improve their effectiveness Application areas include management of development and operation budgets assessment and management of economic systems using an energy entropy approach equation of exchange rates and forecasting foreign exchange operations evaluation of innovative projects monitoring of governmental programs risk management of investment processes decisions on the allocation of resources and identification of competitive industrial clusters The proposed methods and models were tested on the example of Kazakhstan's economy but the generated solutions will be useful for applications at other levels and in other countries Regarding your book Mathematical Methods and Models in Economics I am impressed because now it is time when econometrics is becoming more appreciated by economists and by schools that are the hosts or employers of modern economists Your presented results

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Some Quantitative Methods and Models in Economic Theory Alexander V. Prasolov,2016 This book takes an intermediate place between monographs and textbooks on the one hand it contains known yet unusually portrayed facts and on the other hand the author brings his own results corresponding to the field of research It is already obvious from the title that while reading the book attention and concentration are required as it is always necessary when studying books with mathematical content Mathematical models and methods in the economic theory are very various They are as follows econometrics the game theory operation research nonlinear and chaotic dynamics and many other aspects as well The book will be interesting only to those who are already familiar with corresponding tasks as well as to students at all levels specializing in economic dynamics in decision making methods in forecasting effects of management and in the analysis of interaction of economic agents In terms of the most interesting and new models of economic dynamics the authors emphasize multidimensional nonlinear systems of the differential equations of Lotka Volterra type These models have been constructed and analyzed and scopes of their application and various methods of coefficients identification have been offered for them The analysis of the competition between various economic agents i e branches of economy rival companies and sellers in the market has been made Another fact unusual to similar monographs is the inclusion of the theory of differential equations with the retarded argument In economic theory there are numerous examples of models being used with discrete time they also have been given attention here and with time lags concentrated or distributed Such an approach gives more adequate models without lags but in the differential equations with continuous time the introduction of delay complicates systems while the growth of delay the qualitative behavior of trajectories is

changed Additionally there appear fluctuations such as stability being changed by instability etc As the author has belonged to the St Petersburg Mathematical School for more than thirty five years the list of references contains many Russian names which may be unknown to Western readers However the list also includes world classical scientists who devoted their works to mathematical methods in economics In this monograph an attentive reader will find numerous points for further analysis which can become a subject of publications or theses In some cases the text is conducted in a polemic manner that is the author is always open for discussions and does not consider his work to be the ultimate truth

Mathematical methods and models in economic dynamics, 1971 Financial Economics, Risk And Information: An Introduction To Methods And Models Marcelo Bianconi, 2003-09-03 Latest Edition Financial Economics Risk and Information 2nd Edition This book presents a balanced blend of pure finance and contract theory in the presence of risk alternative forms of information structures and static and dynamic frameworks In particular it provides an introduction to the use of stochastic methods in financial economics and finance The following topics are covered financial risk and asset pricing and asset returns under alternative contractual arrangements portfolio choice individual behavior towards risk general equilibrium under uncertainty in discrete and continuous time settings indivisibilities and nonconvexities in a general equilibrium context contract theory mechanism design and principal agent relationships in partial and general equilibrium contexts credit markets and option pricing

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Economic Dynamics Ronald Shone, 2002-11-28 This is the substantially revised and restructured second edition of Ron Shone's successful advanced textbook Economic Dynamics The book provides detailed coverage of dynamics and phase diagrams including quantitative and qualitative dynamic systems continuous and discrete dynamics linear and non linear systems and single equation and systems of equations It illustrates dynamic systems using Mathematica Maple V and spreadsheets It provides a thorough introduction to phase diagrams and their economic application and explains the nature of saddle path solutions The second edition contains a new chapter on oligopoly and an extended treatment of stability of discrete dynamic systems and the solving of first order difference equations Detailed routines on the use of Mathematica and Maple are now contained in the body of the text which now includes advice on the use of Excel and additional examples and exercises throughout Supporting website contains solutions

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Economic-Mathematical Methods and Models under Uncertainty A. G. Aliyev, 2013-12-07 In this book on mathematical programming the postulate spacial time certainty of economic process at uncertainty conditions in finite dimensional vector space and the principle piecewise linear homogeneity of economic process at uncertainty conditions in finite dimensional vector space are first suggested A special theory on constructing piecewise linear economic mathematical models was developed and a criterion of multivariate prediction of economic process and their control at uncertainty conditions in a finite dimensional vector space was suggested A packet of numerical programs for computer simulation in

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