

Classroom Companion: Economics

Vassilis C. Mavron
Timothy N. Phillips

Elements of Mathematics for Economics and Finance

Second Edition

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Mathematics For Economics And Finance Mathematics For Economics And Finance

John Shannon



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Optimization in Economics and Finance Bruce D. Craven, Sardar M. N. Islam, 2005 Extends the optimization techniques in a form that may be adopted for modeling social choice problems The models in this book provide possible models for a society s social choice for an allocation that maximizes welfare and utilization of resources A computer program SCOM is presented here for computing social choice models by optimal control

Mathematical Modeling in Economics and Finance: Probability, Stochastic Processes, and Differential Equations Steven R. Dunbar, 2019-04-03

Mathematical Modeling in Economics and Finance is designed as a textbook for an upper division course on modeling in the economic sciences The emphasis throughout is on the modeling process including post modeling analysis and criticism It is a textbook on modeling that happens to focus on financial instruments for the management of economic risk The book combines a study of mathematical modeling with exposure to the tools of probability theory difference and differential equations numerical simulation data analysis and mathematical analysis Students taking a course from Mathematical Modeling in Economics and Finance will come to understand some basic stochastic processes and the solutions to stochastic differential equations They will understand how to use those tools to model the management of financial risk They will gain a deep appreciation for the modeling process and learn methods of testing and evaluation driven by data The reader of this book will be successfully positioned for an entry level position in the financial services industry or for beginning graduate study in finance economics or actuarial science The exposition in Mathematical Modeling in Economics and Finance is crystal clear and very student friendly The many exercises are extremely well designed Steven Dunbar is Professor Emeritus of Mathematics at the University of Nebraska and he has won both university wide and MAA prizes for extraordinary teaching Dunbar served as Director of the MAA s American Mathematics Competitions from 2004 until 2015 His ability to communicate mathematics is on full display in this approachable innovative text

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Basic Mathematics for Economists Mike Rosser, Piotr Lis, 2016-04-28 Basic Mathematics for Economists now in its 3rd edition is a classic of its genre and this new edition builds on the success of previous editions Suitable for students who may only have a basic mathematics background as well as students who may have followed more advanced mathematics courses but who still want a clear explanation of fundamental concepts this book covers all the basic tenets required for an understanding of mathematics and how it is applied in economics finance and business Starting with revisions of the essentials of arithmetic and algebra students are then taken through to more advanced topics in calculus comparative statics dynamic analysis and matrix algebra with all topics explained in the context of relevant applications New features in this third edition reflect the increased emphasis on finance in many economics and related degree courses with fuller analysis of topics such as savings and pension schemes including draw down pensions asset valuation techniques for bond and share prices the application of integration to concepts in economics and finance input output analysis using spreadsheets to do matrix algebra calculations In developing new topics the book never loses sight of their applied context and examples are always used to help explain analysis This book is the most logical user friendly book on the market and is usable for mathematics of economics finance and business courses in all countries Theory And Reality In Financial Economics: Essays Toward A New Political Finance George M Frankfurter, 2007-11-01 The current literature on financial economics is

dominated by neoclassical dogma and supposedly the notion of value neutrality. However, the failure of neoclassical economics to deal with real financial phenomena suggests that this might be too simplistic of an approach. This book consists of a collection of essays dealing with financial markets imperfections and the inability of neoclassical economics to deal with such imperfections. Its central argument is that financial economics as based on the tenets of neoclassical economics cannot answer or solve the real life problems that people face. It also shows the direct relationship between economics and politics something that is usually denied in academic models given that science is supposed to be value neutral. In this thought provoking and avant garde book the author not only exposes what has gone wrong but also suggests reforms to both the academic and the political economic systems that might help make markets fair rather than efficient. Drawing on interdisciplinary fields this book will appeal to readers who are interested in finance economics business the political economy and philosophy.

Stochastic Processes and Applications to Mathematical Finance Jiro Akahori, Shigeyoshi Ogawa, Shinzo Watanabe, 2004. This book contains articles on stochastic processes stochastic calculus and Malliavin calculus functionals of Brownian motions and Levy processes stochastic control and optimization problems stochastic numerics and so on and their applications to problems in mathematical finance. Examples of topics are applications of Malliavin calculus and numerical analysis to a new simulation scheme for calculating the price of financial derivatives applications of the asymptotic expansion method in Malliavin calculus to financial problems semimartingale decompositions under an enlargement of filtrations in connection with insider problems and the problem of transaction costs in connection with stochastic control and optimization problems.

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