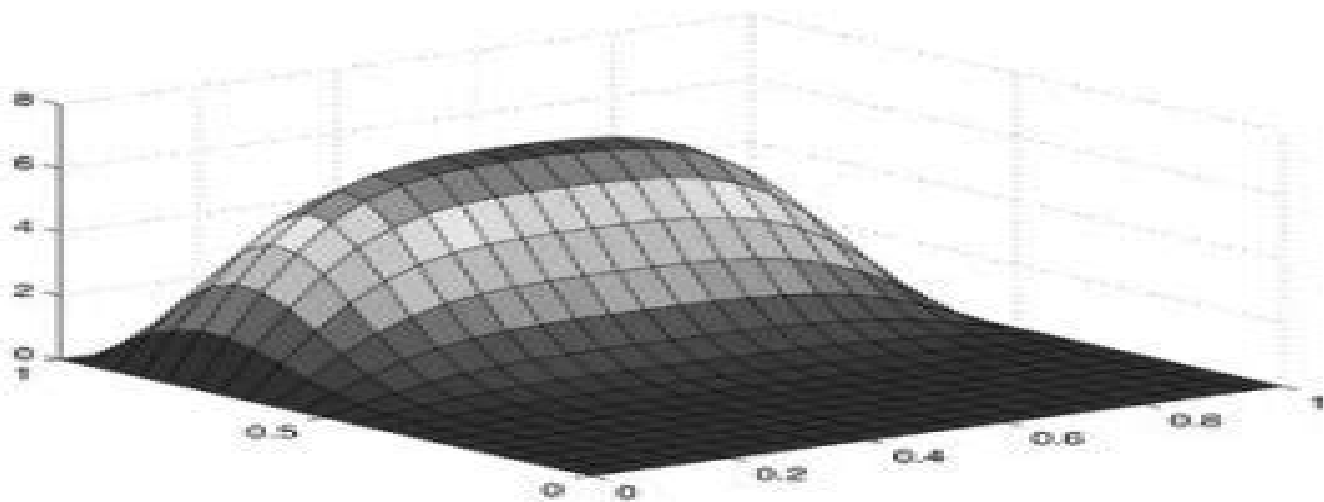


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Economic Dynamics with Memory Vasily E. Tarasov,Valentina V.

Tarasova,2021-01-18 This book presents the applications of fractional calculus fractional operators of non integer orders and

fractional differential equations in describing economic dynamics with long memory Generalizations of basic economic concepts notions and methods for the economic processes with memory are suggested New micro and macroeconomic models with continuous time are proposed to describe the fractional economic dynamics with long memory as well

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Frontiers in Applied General Equilibrium Modeling Timothy J. Kehoe, T. N. Srinivasan, John Whalley, 2005-01-17 This 2005 volume brings together twelve papers by many of the most prominent applied general equilibrium modelers honoring Herbert Scarf the father of equilibrium computation in economics It deals with developments in applied general equilibrium a field which has broadened greatly since the 1980s The contributors discuss some traditional as well as some modern topics in the field including non convexities in economy wide models tax policy developmental modeling and energy modeling The book also covers a range of distinct approaches conceptual issues and computational algorithms such as calibration and areas of application such as macroeconomics of real business cycles and finance An introductory chapter written by the editors maps out issues and scenarios for the future evolution of applied general equilibrium

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graduate level textbook is for readers knowledgeable in modern macroeconomic theory econometrics and computational programming using RATS MATLAB or Gauss Inevitably a modern treatment of such a complex topic requires a quantitative perspective a solid dynamic theory background and the development of empirical and numerical methods which is where Canova's book differs from typical graduate textbooks in macroeconomics and econometrics Rather than list a series of estimators and their properties Canova starts from a class of DSGE models finds an approximate linear representation for the decision rules and describes methods needed to estimate their parameters examining their fit to the data The book is complete with numerous examples and exercises Today's economic analysts need a strong foundation in both theory and application Methods for Applied Macroeconomic Research offers the essential tools for the next generation of macroeconomists

Numerical Methods and Optimization in Finance Manfred Gilli, Dietmar Maringer, Enrico Schumann, 2019-08-16 Computationally intensive tools play an increasingly important role in financial decisions Many financial problems ranging from asset allocation to risk management and from option pricing to model calibration can be efficiently handled using modern computational techniques Numerical Methods and Optimization in Finance presents such computational techniques with an emphasis on simulation and optimization particularly so called heuristics This book treats quantitative analysis as an essentially computational discipline in which applications are put into software form and tested empirically This revised edition includes two new chapters a self contained tutorial on implementing and using heuristics and an explanation of software used for testing portfolio selection models Postgraduate students researchers in programs on quantitative and computational finance and practitioners in banks and other financial companies can benefit from this second edition of Numerical Methods and Optimization in Finance Introduces numerical methods to readers with economics backgrounds Emphasizes core simulation and optimization problems Includes MATLAB and R code for all applications with sample code in the text and freely available for download

Introduction to Quantitative Macroeconomics Using Julia Petre Caraiani, 2018-08-29 Introduction to Quantitative Macroeconomics Using Julia From Basic to State of the Art Computational Techniques facilitates access to fundamental techniques in computational and quantitative macroeconomics It focuses on the recent and very promising software Julia which offers a MATLAB like language at speeds comparable to C Fortran also discussing modeling challenges that make quantitative macroeconomics dynamic a key feature that few books on the topic include for macroeconomists who need the basic tools to build solve and simulate macroeconomic models This book neatly fills the gap between intermediate macroeconomic books and modern DSGE models used in research Combines an introduction to Julia with the specific needs of macroeconomic students who are interested in DSGE models and PhD students and researchers interested in building DSGE models Teaches fundamental techniques in quantitative macroeconomics by introducing theoretical elements of key macroeconomic models and their potential algorithmic implementations Exposes researchers working in macroeconomics to state of the art computational techniques for simulating

and solving DSGE models **Research in Multidisciplinary Subjects (Volume- 5)** Chief Editor- Biplab Auddya, Editor- Dr. Darshanam Vijaykumar, Advitya Khurana, Dr. S.Amutha, Dr. Kavita Jaidiya, Dr. Jayesh Manjrekar, Dr. L Malleswara Rao, Mr. Sugeet Sethi, 2023-09-14 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 *The New Palgrave Dictionary of Economics*, 2016-05-18 The award winning The New Palgrave Dictionary of Economics 2nd edition is now available as a dynamic online resource Consisting of over 1 900 articles written by leading figures in the field including Nobel prize winners this is the definitive scholarly reference work for a new generation of economists Regularly updated This product is a subscription based product **Economic and Financial Modeling with Mathematica®** Hal R. Varian, 2013-11-21 Mathematica is a computer program software for doing symbolic numeric and graphical analysis of mathematical problems In the hands of economists financial analysts and other professionals in econometrics and the quantitative sector of economic and financial modeling it can be an invaluable tool for modeling and simulation on a large number of issues and problems besides easily grinding out numbers doing statistical estimations and rendering graphical plots and visuals Mathematica enables these individuals to do all of this in a unified environment This book's main use is that of an applications handbook Modeling in Economics and Finance with Mathematica is a compilation of contributed papers prepared by experienced hands on users of the Mathematica program They come from a broad spectrum of Mathematica devotees in the econometric and financial investment community on both the professional and academic fronts Each paper provides a set of tools and examples of Mathematica in action These tools will also be made accessible to users via a DOS based floppy disk which will contain Mathematica Notebooks and Packages and be packaged with the book *Applied Computational Economics and Finance* Mario J. Miranda, Paul L. Fackler, 2004-08-20 This book presents a variety of computational methods used to solve dynamic problems in economics and finance It emphasizes practical numerical methods rather than mathematical proofs and focuses on techniques that apply directly to economic analyses The examples are drawn from a wide range of subspecialties of economics and finance with particular emphasis on problems in agricultural and resource economics macroeconomics and finance The book also provides an extensive Web site library of computer utilities and demonstration programs The book is divided into two parts The first part develops basic numerical methods including linear and nonlinear equation methods complementarity methods finite dimensional optimization numerical integration and differentiation and function approximation The second part presents methods for solving dynamic stochastic models in economics and finance including dynamic programming rational expectations and arbitrage pricing models in discrete and continuous time The book uses MATLAB to illustrate the algorithms and includes a utilities toolbox to help readers develop

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