## Mathematical Methods in Theoretical Economics

Topological and Vector
Space Foundations
of Equilibrium Analysis

EDWING KAND



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**Michael Carter** 

Mathematical Methods in Theoretical Economics Erwin Klein,1973 **Foundations of Mathematical Economics**Michael Carter,2001-10-26 This book provides a comprehensive introduction to the mathematical foundations of economics from basic set theory to fixed point theorems and constrained optimization Rather than simply offer a collection of problem solving techniques the book emphasizes the unifying mathematical principles that underlie economics Features include an extended presentation of separation theorems and their applications an account of constraint qualification in constrained optimization and an introduction to monotone comparative statics These topics are developed by way of more than 800 exercises The book is designed to be used as a graduate text a resource for self study and a reference for the professional economist <u>Game Theory for Economic Analysis</u> Tatsuro Ichiishi, 2014-06-28 Game Theory for Economic Analysis

Theory and Measurement of Economic Externalities Steven A. Y. Lin, 2014-05-10 Theory and Measurement of Economic Externalities provides information on some analytical and empirical developments in the field of externalities This book presents the function of turning out producer s goods in the form of better knowledge analytical formulation and approaches for application to current problems Organized into five parts encompassing 12 chapters this book begins with an overview of the notion of externalities in connection with analyses of economic welfare This text then discusses the relationship between publicness and external diseconomies when either consumption or production or decision sets are nonconvex due to a high degree of externalities Other chapters consider disproving the pessimistic conclusions concerning tax subsidy schemes This book discusses as well the solutions for the allocation of resources in an economy with public goods and interdependent preferences The final chapter deals with a general framework for estimating externality production functions This book is a valuable resource for economists The Hamiltonian Approach to Dynamic Economics David Cass, Karl Shell, 2014-05-10 The Hamiltonian Approach to Dynamic Economics focuses on the application of the Hamiltonian approach to dynamic economics and attempts to provide some unification of the theory of heterogeneous capital Emphasis is placed on the stability of long run steady state equilibrium in models of heterogeneous capital accumulation Generalizations of the Samuelson Scheinkman approach are also given Moreover conditions are sought on the geometry of the Hamiltonian function that is on static technology that suffice to preserve under not necessarily small perturbation the basic properties of the Hamiltonian dynamical system Comprised of eight essays this book begins with an introduction to Hamiltonian dynamics in economics followed by a discussion on optimal steady states of n sector growth models when utility is discounted Optimal growth and decentralized or descriptive growth models in both continuous and discrete time are treated as applications of Hamiltonian dynamics Theoroblem of optimal growth with zero discounting is considered with emphasis on a steepness condition on the Hamiltonian function The general problem of decentralized growth with instantaneously adjusted

expectations about price changes is also analyzed along with the global asymptotic stability of optimal control systems with applications to the theory of economic growth This monograph will be of value to mathematicians and economists

**Asymptotic Theory for Econometricians** Halbert White, 2014-06-28 This book is intended to provide a somewhat more comprehensive and unified treatment of large sample theory than has been available previously and to relate the fundamental tools of asymptotic theory directly to many of the estimators of interest to econometricians In addition because economic data are generated in a variety of different contexts time series cross sections time series cross sections we pay particular attention to the similarities and differences in the techniques appropriate to each of these contexts Equilibrium, Growth, and Trade Jerry R. Green, Josè Alexandre Scheinkman, 2014-05-10 General Equilibrium Growth and Trade Essays in Honor of Lionel McKenzie provides information pertinent to the three main areas of Professor McKenzie's scientific research namely international trade economic growth and general equilibrium theory. This book highlights the main aspects of McKenzie's work Organized into three parts encompassing 21 chapters this book begins with an overview of the regularizing effects of aggregation over nonregular microrelations This text then examines the theory of a multiperiod monopolist incurring nonseparable labor adjustment costs which is developed when investment is irreversible Other chapters consider the behavior of a price maker in a competitive market as a preliminary step to a more complete analysis of pure competition This book discusses as well the effects of uncertainty on optimal decisions which constitutes an increasingly essential area of economic research The final chapter deals with the general equilibrium macroeconomic model This book is a valuable resource for economists and economic theorists Analysis of Economic Time Series Marc Nerlove, David M. Grether, José L. Carvalho, 2014-05-10 Analysis of Economic Time Series A Synthesis integrates several topics in economic time series analysis including the formulation and estimation of distributed lag models of dynamic economic behavior the application of spectral analysis in the study of the behavior of economic time series and unobserved components models for economic time series and the closely related problem of seasonal adjustment Comprised of 14 chapters this volume begins with a historical background on the use of unobserved components in the analysis of economic time series followed by an Introduction to the theory of stationary time series Subsequent chapters focus on the spectral representation and its estimation formulation of distributed lag models elements of the theory of prediction and extraction and formulation of unobserved components models and canonical forms Seasonal adjustment techniques and multivariate mixed moving average autoregressive time series models are also considered Finally a time series model of the U S cattle industry is presented This monograph will be of value to mathematicians economists and those interested in economic theory econometrics and mathematical economics International Economic Policies and Their Theoretical Foundations John M. Letiche, 2014-06-28 The literature on international economics has become excessively specialized In selecting distinguished readings for this source book including contributions by Nobel laureates such as Lawrence R Klein Arthur Lewis James Meade and Theodore

W Schultz Professor Letiche breaks the mold The essays concentrate on interrelation between theory and actual policy design and this collection of classic pieces and recent economic contributions are a valued resource in universities and government offices 
Theory of Technical Change and Economic Invariance Ryuzo Sato, 2014-05-10 Theory of Technical Change and Economic Invariance Application of Lie Groups presents the economic invariance problems observable behavior under general transformations such as taste change or technical change This book covers a variety of topics in economic theory ranging from the analysis of production functions to the general recoverability problem of optimal dynamic behavior Organized into nine chapters this book begins with an overview of the theory of observable behavior by analyzing the invariant relationships among economic variables This text then examines the Lie group theory which provides one of the most efficient methods of studying invariance properties Other chapters consider the analysis of exogenous technical change a process partly due to dynamic market forces of supply and demand This book discusses as well the topics closely related to parametric changes under Lie groups and related transformations The final chapter deals with mathematical foundations of the theory of observable market behavior This book is a valuable resource for economists

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