Studies L in Economic Theory

James C. Moore

# Mathematical Methods for Economic Theory 2



# **Mathematical Methods For Economic Theory 2**

George C. Bitros, Nicholas C. Kyriazis

#### **Mathematical Methods For Economic Theory 2:**

Mathematical Methods for Economic Theory 2 James C. Moore,2013-03-14 This is the second of a two volume work intended to function as a textbook well as a reference work for economic for graduate students in economics as scholars who are either working in theory or who have a strong interest in economic theory While it is not necessary that a student read the first volume before tackling this one it may make things easier to have done so In any case the student undertaking a serious study of this volume should be familiar with the theories of continuity convergence and convexity in Euclidean space and have had a fairly sophisticated semester s work in Linear Algebra While I have set forth my reasons for writing these volumes in the preface to Volume 1 of this work it is perhaps in order to repeat that explanation here I have undertaken this project for three principal reasons In the first place I have collected a number of results which are frequently useful in economics but for which exact statements and proofs are rather difficult to find for example a number of results on convex sets and their separation by hyperplanes some results on correspondences and some results concerning support functions and their duals Secondly while the mathematical top ics taken up in these two volumes are generally taught somewhere in the mathematics curriculum they are never insofar as I am aware done in a two course sequence as they are arranged here

Mathematical Methods of Game and Economic Theory Jean-Pierre Aubin, 2007-01-01 Mathematical economics and game theory approached with the fundamental mathematical toolbox of nonlinear functional analysis are the central themes of this text Both optimization and equilibrium theories are covered in full detail The book s central application is the fundamental economic problem of allocating scarce resources among competing agents which leads to considerations of the interrelated applications in game theory and the theory of optimization Mathematicians mathematical economists and operations research specialists will find that it provides a solid foundation in nonlinear functional analysis. This text begins by developing linear and convex analysis in the context of optimization theory. The treatment includes results on the existence and stability of solutions to optimization problems as well as an introduction to duality theory. The second part explores a number of topics in game theory and mathematical economics including two person games which provide the framework to study theorems of nonlinear analysis The text concludes with an introduction to non linear analysis and optimal control theory including an array of fixed point and subjectivity theorems that offer powerful tools in proving existence theorems Mathematical Methods for Economic Theory 1 James C. Moore, 1999-10-19 This two volume work functions both as a textbook for graduates and as a reference for economic scholars Assuming only the minimal mathematics background required of every second year graduate the two volumes provide a self contained and careful development of mathematics through locally convex topological vector spaces and fixed point separation and selection theorems in such spaces Volume One covers basic set theory sequences and series continuous and semi continuous functions an introduction to general linear spaces basic convexity theory and applications to economics Assets, Beliefs, and Equilibria in Economic Dynamics Charalambos

D. Aliprantis, Kenneth J. Arrow, Peter Hammond, Felix Kubler, Ho-Mou Wu, Nicholas C. Yannelis, 2013-11-11 A collection of papers dealing with a broad range of topics in mathematical economics game theory and economic dynamics The contributions present both theoretical and applied research The volume is dedicated to Mordecai Kurz The papers were presented in a special symposium co hosted by the Stanford University Department of Economics and by the Stanford Institute of Economic Policy Research in August 2002 **Criminal Dilemmas** Katri K. Sieberg, 2006-03-30 Fighting crime breeds emotional responses which often lead to counter productive government policy To allow a rational analysis of these important concerns this book employs the thinking of economics political science and game theory to develop new perspectives on crime and its causes A basic assumption is that the criminal is a rational actor who makes decisions based on his or her personal expected gains and costs By using this assumption predictions about behaviour as well as emotional concerns such as prostitution and gun control are given a theoretical perspective By understanding the strategic variables which cause for example gang wars and drug sales we are better equipped to design effective public policy. In the new edition a chapter on police corruption has been added The Gangs chapter has been updated and focuses more on evaluating Engineering Economics: Decisions and Solutions from competing hypotheses about gang organization and activity Eurasian Perspective Svetlana Igorevna Ashmarina, Valentina Vyacheslavovna Mantulenko, Marek Vochozka, 2020-07-17 This book presents the outcomes of the annual Engineering Economics Week 2020 organized by the Russian Union of Industrialists and Entrepreneurs the Institute of Management and the Institute of Market Problems of the Russian Academy of Sciences RAS the South Russian State Polytechnic University and Samara State University of Economics and held in online format in May 2020 Focusing on the following topics the globalized economy and Russian industrial enterprises development specifics and international cooperation state support for the real sector of the economy decisions in production and project management in the context of the digital economy big data and big challenges in production networks and systems and economic and social aspects of the innovation management decision making and control this book will appeal to scientists teachers and students bachelor s master s and postgraduate at higher education institutions economists specialists at research centers managers of industrial enterprises business professionals and those at media centers and development fund and consulting organizations **Multidimensional Screening** Suren Basov, 2005-01-11 In many industries the tariffs are not strictly proportional to the quantity purchased i e they are nonlinear Examples of nonlinear tariffs include railroad and electricity schedules and rental rates for durable goods and space The major justification for the nonlinear pricing is the existence of private information on the side of consumers In the early papers on the subject private information was captured either by assuming a finite number of types e g Adams and Yellen 1976 or by a unidimensional continuum of types Mussa and Rosen 1978 Economics of the unidimen sional problems is by now well understood The unidimensional models however do not cover all the situations of practical interest Indeed often the nonlinear tariffs specify the payment as a function of a

variety of characteristics For example railroad tariffs spec ify charges based on weight volume and distance of each shipment Dif ferent customers may value each of these characteristics differently hence the customer's type will not in general be captured by a unidimensional characteristic and a problem of multidimensional screening arises In such models the consumer's private information her type is captured by an midmensional vector while the good produced by the monopolist has n quality dimensions Rationality and Equilibrium Charalambos D. Aliprantis, Rosa L. Matzkin, Daniel L. McFadden, James C. Moore, Nicholas C. Yannelis, 2006-04-20 This book contains a collection of original and state of the art contributions in rational choice and general equilibrium theory Among the topics are preferences demand equilibrium core allocations and testable restrictions The contributing authors are Daniel McFadden Rosa Matzkin Emma Moreno Garcia Roger Lagunoff Yakar Kannai Myrna Wooders James Moore Ted Bergstrom Luca Anderlini Lin Zhou Mark Bagnoli Alexander Kovalenkov Carlos Herves Beloso Michaela Topuzu Bernard Cornet Andreu Mas Colell and Nicholas Yannelis

**Irreversible Decisions under Uncertainty** Svetlana Boyarchenko, Sergei Levendorskii, 2007-08-26 Here two highly experienced authors present an alternative approach to optimal stopping problems The basic ideas and techniques of the approach can be explained much simpler than the standard methods in the literature on optimal stopping problems The monograph will teach the reader to apply the technique to many problems in economics and finance including new ones From the technical point of view the method can be characterized as option pricing via the Wiener Hopf factorization

Differential Information Economies Dionysius Glycopantis, Nicholas C. Yannelis, 2005-12-28 One of the main problems in current economic theory is to write contracts which are Pareto optimal incentive compatible and also implementable as a perfect Bayesian equilibrium of a dynamic noncooperative game The question arises whether it is possible to provide Walrasian type or cooperative equilibrium concepts which have these properties This volume contains original contributions on noncooperative and cooperative equilibrium notions in economies with differential information and provides answers to the above questions Moreover issues of stability learning and continuity of alternative equilibria are also examined

Evolutionary Foundations of Equilibria in Irrational Markets Guo Ying Luo, 2011-11-19 One of the core building blocks of traditional economic theory is the concept of equilibrium a state of the world in which economic forces are balanced and in the absence of external influences the values of economic variables remain static Many traditional equilibrium models or equilibria are established based on the rational behavior of individuals within financial markets such as traders market analysts and investing firms and their ability to maximize profits no matter the cost Yet what happens when these market participants behave in an irrational manner and how does this impact economic equilibria Contemporary economists have agreed that a process similar to Darwin s Theory of Natural Selection takes over whereby equilibria are shaped not by the behavior of individual participants but by an environment outside its control i e an environment with little concern for maximizing profits It is an environment in which those selected produce positive financial gains but have no regard for how it

was obtained or underlying motivations and those participants suffering losses disappear altogether Evolutionary Foundations of Equilibria in Irrational Markets proves traditional economic equilibria continue to occur despite natural selection in irrational markets It covers a wide sampling of equilibria under various scenarios and each chapter addresses the results of these models at an aggregate level The text is supplemented with charts and figures to drive home key findings and proofs making it of interest to students and researchers in the areas of economics and behavioral finance Ouantitative Methods for Economists R. Veerachamy, 2008 About the Book The revised second edition thoroughly explains the basic methods and techniques involved in mathematical analysis of economic phenomena Statistical methods have been emphasized Numerous new concepts solved examples and illustrative practice problems have been included throughout the book In addition few new chapters have been added to enrich the quality of text as well About the Author Dr R Veerachamy was formerly Professor and Chairman in the Department of Economics Bangalore University Bangalore He has put in 37 years of teaching on Quantitative Techniques for both Economics and Management students His book Quantitative Methods for Economists is a very popular text among student community all over the country Since 1973 he is handling the paper Quantitative Methods for Economists for the postgraduate students in Bangalore University He has obtained his MSc degree in Mathematical Economics from Madurai Kamaraj University and also has MA Economics degree as well from the same University to his credit He is a First Rank Gold Medalist in Econometrics He received his Ph D in the area of International Economics from Bangalore University He has contributed research papers articles in several journals of repute He has vast experience in curriculum development for both MA and MBA courses Currently he is working as a Professor Department of Management Studies East Point College of Higher Education Bangalore Economics in Sweden Lars Engwall, 2006-08-21 Economics in Sweden contains the results of one of the most comprehensive attempts to evaluate research in economics ever undertaken A team of Swedish and international researchers including Avinash K Dixit Seppo Honkapohja and Robert M Slow examined the structure of economics in Sweden and its results They identified postgraduate education as a key area and their findings will be of particular relevence at a time when many countries are restructuring their graduate education <u>Lectures on Inequality, Poverty and Welfare</u> Antonio Villar, 2016-12-24 These lectures aim to help readers programme understand the logics and nature of the main indicators of inequality and poverty with special attention to their social welfare underpinnings The key approach consists in linking inequality and poverty measurement with welfare evaluation As concern for inequality and poverty stems from ethical considerations the measurement of those aspects necessarily involves some value judgments Those value judgments can be linked directly or indirectly to welfare assessments on the distribution of personal and social opportunities Inequality and poverty are thus considered to be partial aspects of the welfare evaluation of the opportunities in a given society The volume includes two applications that illustrate how the models can be implemented They refer to inequality of opportunity and poverty in education using PISA data **Finite Dimensional Convexity and** 

**Optimization** Monique Florenzano, Cuong Le Van, 2012-12-06 This book discusses convex analysis the basic underlying structure of argumentation in economic theory Convex analysis is also common to the optimization of problems encountered in many applications. The text is aimed at senior undergraduate students graduate students and specialists of mathematical programming who are undertaking research into applied mathematics and economics. The text consists of a systematic development in eight chapters and contains exercises. The book is appropriate as a class text or for self study.

Mathematical Methods in Economics Frederick van der Ploeg,1984 Essays in Contemporary Economics George C. Bitros, Nicholas C. Kyriazis, 2014-11-27 This book is a collection of original essays grouped into four parts under the headings Greece and European integration Issues in the Methodology of Economics Institutions and the Free Market Economy and Insights for Today from Ancient Greece The essays appeal to both researchers in the corresponding fields of knowledge and also to policy makers who are looking for ideas and approaches to confront present day challenges In particular given the present state of turmoil in the European Union the international economy and democracies in general most of the essays offer new insights for economic and social policies Naval Research Logistics Quarterly, 1984 Infinite Dimensional Analysis Charalambos D. Aliprantis, Kim C. Border, 2007-05-02 This monograph presents a study of modern functional analysis It is intended for the student or researcher who could benefit from functional analytic methods but does not have an extensive background and does not plan to make a career as a functional analyst **Efficiency Models in Data Envelopment Analysis** J. K. Sengupta, B. Sahoo, 2006-10-06 This volume discusses the latest techniques and their economic applications for modern industries like computer pharmaceutical banking and other manufacturing Both econometric and mathematical programming techniques are analyzed so as to develop a synthetic approach

The book delves into Mathematical Methods For Economic Theory 2. Mathematical Methods For Economic Theory 2 is a vital topic that must be grasped by everyone, from students and scholars to the general public. This book will furnish comprehensive and in-depth insights into Mathematical Methods For Economic Theory 2, encompassing both the fundamentals and more intricate discussions.

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