

mathematical methods and models in economic dynamics

GIANCARLO GANDOLFO

north-holland

Mathematical Methods In Dynamic Economics

G Gandolfo



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ordinary differential equations stability techniques and chaotic dynamics Topics such as existence continuation of solutions uniqueness dependence on initial data and parameters linear systems stability of linear systems two dimensional phase analysis local and global stability the stability manifold stability of optimal control and empirical tests for chaotic dynamics are covered and their use in economic theory is illustrated in numerous applications These applications include microeconomic dynamics investment theory macroeconomic policies capital theory business cycles financial economics and many others All chapters conclude with two sections on miscellaneous applications and exercises and further remarks and references In total the reader will find a valuable guide to over 500 selected references that use differential equations stability analysis and chaotic dynamics Graduate students in economics with a special interest in economic theory economic researchers and applied mathematicians will all benefit from this volume

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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

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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

Methods of Dynamic Economics J. R. Hicks, 1987-10-08 Capital and Growth was published in 1965 and rapidly established itself as a landmark in economic theory In this volume Sir John takes his earlier work and examines it critically for its present day value The result is a substantially reworked book based on the first and best part of his 1965 publication The theme now more clearly identified is a comparative study of the economics of change and brings in many of Hicks's subsequent developments and refinements in particular a neo Austrian theory of capital which he developed in Capital and Time 1973 A new chapter on Keynes's methods has been added The sum is a more complete classification of the family of models appropriate for analysing dynamic economics *New Mathematical Advances in Economic Dynamics* David F. Batten, Paul F. Lesse, 2018-02-28 Originally published in 1985 Mathematical methods and models to facilitate the understanding of the processes of economic dynamics and prediction were refined considerably over the period before this book was written The field had grown and many of the techniques involved became extremely complicated Areas of particular interest include optimal control non linear models game theoretic approaches demand analysis and time series forecasting This book presents a critical appraisal of developments and identifies potentially productive new directions for research It synthesises work from mathematics statistics and economics and includes a thorough analysis of the relationship between system understanding and predictability **Assets, Beliefs, and Equilibria in Economic Dynamics** Charalambos D.

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introduce undergraduate and first year graduate students to the methods and solutions of the main problems in finance theory relating to the economics of uncertainty and information The main goal of the second edition is to make the materials more accessible to a wider audience of students and finance professionals The focus is on developing a core body of theory that will provide the student with a solid intellectual foundation for more advanced topics and methods The new edition has streamlined chapters and topics with new sections on portfolio choice under alternative information structures The starting point is the traditional mean variance approach followed by portfolio choice from first principles The topics are extended to alternative market structures alternative contractual arrangements and agency dynamic stochastic general equilibrium in discrete and continuous time attitudes towards risk and towards inter temporal substitution in discrete and continuous time and option pricing In general the book presents a balanced introduction to the use of stochastic methods in discrete and continuous time in the field of financial economics *Quantitative Economic Policies and Interactive Planning* Andrew J.

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Macromodels of the National Economy of the USSR V.V. Kolbin, 2012-12-06 Rapid methodological progress is now taking place in the USSR in the solution of the problems of developing both society and economy A considerable proportion of the total methodological problems of the USSR economy are dealt with in the present monograph This work is intended for economists managers and specialists in methodology sociology and applied mathematics and it may also be useful to researchers into operations as well as to politicians philosophers and wide circles of readers interested in the present and future problems of the USSR economy Readers will find here I hope answers to many questions At the same time this work can be used as a manual for students and post graduate students investigating countries with centrally planned economies For his monograph the author has used the material originally developed for a special course of lectures called Macromodels of Planning Some sections of the book correspond to the subjects of courses on Mathematical Programming and Operations Research as well as to the subjects of special courses on Methods of Vector Optimization Stochastic Programming Parametric Programming and Decomposition Methods of Programming read by the author from 1971 to 1976 to the graduates and post graduates of the department of applied mathematics and management processes at Leningrad University

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