

# Mathematical Methods in Theoretical Economics

Topological and Vector  
Space Foundations  
of Equilibrium Analysis

Erwin Kuhn



Revised edition of *Mathematical Economics* (1984)

# Mathematical Methods In Theoretical Economics Topological And Vector Space Foundations Of Equilibrium Analysis

**Murray S. Klamkin**



## **Mathematical Methods In Theoretical Economics Topological And Vector Space Foundations Of Equilibrium Analysis:**

*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      **Game Theory for Economic Analysis** Tatsuro Ichiishi, 2014-06-28 *Game Theory for Economic Analysis*      **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 The problem 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      **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

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

*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

*Methodology of Economics and Other Social Sciences* Fritz Machlup, 2014-05-10 Methodology of Economics and Other Social Sciences covers the problems in the methodological aspects of economics and other social science disciplines This book is organized into seven parts encompassing 26 chapters The first parts review the nature and significance of methodology of economics along with the models and theories in the field The succeeding parts deal with the verification problems operational concepts and interpretation of reality in economics Other parts explore the methodological aspects of other social sciences The last parts discuss some aspects and applications of economic methodologies This book will be of value to economists social scientists and researchers

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

**General Equilibrium, Growth, and Trade II** Robert Becker, Michele Boldrin, Ronald Jones, 2014-05-10 General

Equilibrium Growth and Trade Volume II The Legacy of Lionel McKenzie presents the impact of Lionel McKenzie's contributions on modern economics. This book discusses McKenzie's researches that are relevant in applied economic fields including general equilibrium, optimal growth, and international trade. Organized into three parts encompassing 24 chapters, this volume begins with an overview of the existence of competitive equilibrium in an economy with a finite number of agents and commodities. This text then presents two analyses that are basically responses to criticism of the development of real indeterminacy. Other chapters consider McKenzie's assumption of irreducibility, which plays a significant role in showing how compensated equilibria will be uncompensated equilibria because agents have cheaper net trade vectors in their feasible sets. This book discusses as well some properties of competitive equilibria for dynamic exchange economies with an infinite horizon and incomplete financial markets. This book is a valuable resource for economists and economic theorists.

**General Equilibrium, Growth, and Trade** Jerry R. Green, José 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.

*Natural Resources, Uncertainty, and General Equilibrium Systems* Alan S. Blinder, Philip Friedman, 2013-10-22. Natural Resources, Uncertainty, and General Equilibrium Systems: Essays in Memory of Rafael Lusky compiles a collection of works by economists who had been friends and colleagues of Rafael Lusky, a teacher in the University of Florida and contributor to theoretical resource economics. This book is divided into four sections: natural resources, uncertainty, general equilibrium systems, and policy and applications. In these sections, this text specifically discusses the resource depletion with technological uncertainty and the Rawlsian fairness principle, monopoly, uncertainty, and exploration, and price discrimination under uncertainty. The insurance-theoretic aspects of workers' compensation, adverse selection, and optimum insurance policies and difficulty with Keynesian models of aggregate demand are also elaborated. This compilation likewise deliberates the exchange model of bilateral trade, optimal taxes on foreign lending, and extended linear permanent expenditure system (ELPES). This publication is a useful reference for economists and students concerned with theoretical resource economics.

**New Quantitative Techniques for Economic Analysis** Giorgio P. Szegö, 2014-05-10. Economic Theory, Econometrics, and Mathematical Economics: New Quantitative

Techniques for Economic Analysis provides a critical appraisal of the results the limits and the developments of well established quantitative techniques This book presents a detailed analysis of the quantitative techniques for economic analysis Organized into four parts encompassing 16 chapters this book begins with an overview of the general questions concerning models and model making This text then provides the main results and various interesting economic applications of some quantitative techniques that have not been widely used in the economic field Other chapters consider the principle of optimality in dynamic programming wherein the infinite sequence of consumption saving decisions can be reduced to one decision This book discusses as well the methods for online control and management of large scale systems The final chapter deals with special problems This book is a valuable resource for economists social scientists epistemologists economic historians and research workers

*Microeconomics* R. Shone, 2014-05-10 *Microeconomics A Modern Treatment* focuses on modern approaches to microeconomics Alternative systems are discussed including input output analysis as against neoclassical production theory The theory of choice and the preference and utility approaches to consumer theory are also considered along with linear and nonlinear theories of production the theory of market demand and supply and welfare economics Comprised of 11 chapters this book begins with an introduction to economic science and its propositions as well as the importance of establishing a clearly defined set of postulates on which the whole edifice of economic knowledge rests The discussion then turns to the theory of choice and the preference and utility approaches to consumer theory neoclassical as opposed to modern consumer choice production theory and the production set of the economy and the theory of market demand and supply Subsequent chapters deal with the theory of exchange and general equilibrium welfare economics and stability and introductory dynamics This monograph will be of value to economists and those interested in microeconomics

*Studies in Macroeconomic Theory* Edmund S. Phelps, 2014-05-10 *Studies in Macroeconomic Theory Volume 1* Employment and Inflation is a collection of scholarly papers that accounts the development of a microeconomic theory of wage and price decisions and commitments The book presents some features of the modern inflationary process and makes sense of some still accepted elements in the postclassical macroeconomics of Keynes and Phillips The papers in this volume are grouped into seven sections Part I describes disequilibrium models of employment Part II gives closer scrutiny to the idea of the natural rate of unemployment Part III studies the welfare economics of inflation in an equilibrium context The fourth part deals with inflation planning The papers in Part V discuss hypotheses about the causes of the rise in the rate of inflation in two historical episodes the American inflation between 1955 1957 and 1972 1974 Part VI addresses some questions in the theory of economic stabilization by monetary and fiscal policy The final section of this volume attempts to apply to matters of stochastic social choice stabilization policy being one instance of such a choice the conception of justice advanced by Rawls The compendium will be of value to economists and economic policy makers

Mathematical Modelling Murray S. Klamkin, 1987-01-01 *Mathematics of Computing Miscellaneous*

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**Theoretical Foundations** John M. Letiche, 2014-05-12 International Economics Policies and Their Theoretical Foundations A Source Book provides information pertinent to the increasing differentiation of international economic policies among the developed and developing market economies This book presents an analysis of fundamental principles of international economics Organized into nine parts encompassing 33 chapters this book begins with an overview of the certain elements of the relationship between the developing and the developed countries that the developing countries find particularly irksome This text then analyzes the determinants of secular changes in the terms of trade and attempt to assess the influence of these changes on the development of a poor country Other chapters consider the different concepts of the terms of trade including the gross barter income net barter or commodity and utility terms of trade The final chapter deals with the economic scenarios for the 1980s This book is a valuable resource for teachers students and government officials

**Microeconomic Modeling and Policy Analysis** Thomas G. Cowing, Daniel L. McFadden, 2013-10-22 Microeconomic Modeling and Policy Analysis Studies in Residential Energy Demand analyzes the aggregates and distributional impacts from alternative energy policies related to the energy demands of residential consumers The book also analyzes the use of micro simulation models in the study The book examines three alternative energy policies and their possible impacts on the residential energy demand The text describes models on energy use including general micro simulation and micro simulation as applied in Residential End Use Energy Planning Systems REEPS and the Oak Ridge National Laboratory ORNL Residential Energy Consumption Model The book describes REEPS as a model providing end use specific forecasts of energy consumption at the household level The text describes ORNL as a computationally simpler design but conceptually more complex one The book then evaluates three different policy scenarios using each of these two models The performance of REEPS and ORNL as well as other dimensions of model projections is examined The implications regarding 1 policy analysis and 2 the use of micro simulation models are noted The book then presents a table that summarizes the results of the comparative model evaluation Energy policymakers city and local government planning officials development engineers and environmentalists will find this book very relevant

*Noncooperative Approaches to the Theory of Perfect Competition* Andreu Mas-Colell, 2014-05-10 Economic Theory Econometrics and Mathematical Economics A Series of Monographs and Textbooks Noncooperative Approaches to the Theory of Perfect Competition focuses on the application of noncooperative approaches to the theory of perfect competition including Cournot game no surplus condition and Nash equilibria The selection first elaborates on collusive behavior in noncooperative epsilon equilibria of oligopolies with long but finite lives and noncooperative price taking in large dynamic markets Discussions focus on noncooperative equilibria which support the monopoly allocation alternative definition of perfect epsilon equilibrium one period Cournot game fixed demand case and replication case The book takes a look at noncooperative price taking in large dynamic markets no surplus condition as a characterization of perfectly competitive equilibrium perfect competition profit criterion and the organization of economic activity Topics include

profits to individually improving welfare structure of firms competitive allocations as no surplus allocations profits as rents Walrasian and perfectly competitive equilibrium and no surplus and core equivalence as alternative characterizations of perfectly competitive equilibrium The manuscript ponders on Nash equilibria of market games and efficiency properties of strategic market games as well as commodities agents assignments strategic markets games proper and full Cournot Nash equilibria and finiteness and inefficiency The selection is a valuable source of data for researchers interested in noncooperative approaches to the theory of perfect competition

**Mathematics for Stability and Optimization of Economic Systems** Yasuo Murata, 2014-05-10 Economic Theory and Mathematical Economics Mathematics for Stability and Optimization of Economic Systems provides information pertinent to the stability aspects and optimization methods relevant to various economic systems This book presents relevant mathematical theorems sufficient to develop important economic systems including Leontief input output systems Keynesian dynamic models the Ramsey optimal accumulation systems and von Neumann expanding economic systems Organized into two parts encompassing nine chapters this book begins with an overview of useful theorems on matrices eigenvalue problems and matrices with dominant diagonals and P matrices This text then explores the linear transformations on vector spaces Other chapters consider the Hawkins Simon theorem concerning non negative linear systems This book discusses as well the dual linear relations and optimization methods applicable to inequality economic systems The final chapter deals with powerful optimal control method for dynamical systems This book is a valuable resource for mathematicians economists research workers and graduate students



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