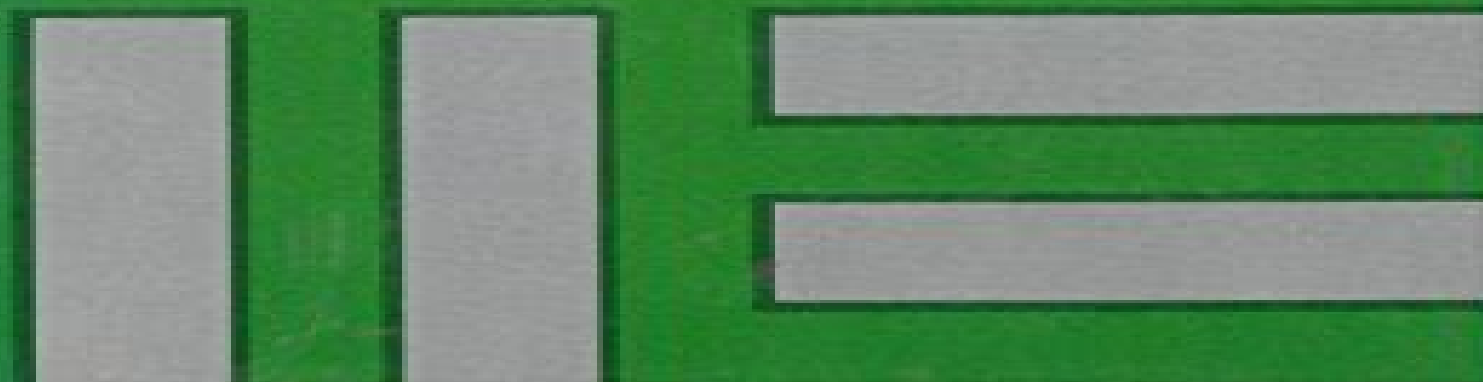


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Dynamic Optimization and Mathematical Economics Pan-Tai Liu, 2013-03-09 As an outgrowth of the advancement in modern control theory during the past 20 years dynamic modeling and analysis of economic systems has become an important subject in the study of economic theory Recent developments in dynamic utility economic planning and profit optimization for example have been greatly influenced by results in optimal control stabilization estimation optimization under conflicts multi criteria optimization control of large scale systems etc The great success that has been achieved so far in utilizing modern control theory in economic systems should be attributed to the effort of control theorists as well as economists Collaboration between the two groups of researchers has proven to be most successful in many instances nevertheless the gap between them has existed for some time Whereas a control theorist frequently sets up a mathematically feasible model to obtain results that permit economic interpretations an economist is concerned more with the fidelity of the model in representing a real world problem and results that are obtained through possibly less mathematical analysis are due largely to economic insight The papers appearing in this volume are divided into three parts In Part I there are five papers on the application of control theory to economic planning Part II contains five papers on exploration exploitation and pricing of extractive natural resources Finally in Part III some recent advances in large scale systems and decentralized control appear Mathematical Optimization and Economic Theory Michael David

Intriligator, 2013 Optimisation in Economic Analysis Gordon Mills, 2014-04-04 One of the fundamental economic problems is one of making the best use of limited resources As a result mathematical optimisation methods play a crucial role in economic theory Covering the use of such methods in applied and policy contexts this book deals not only with the main techniques linear programming nonlinear optimisation and dynamic programming but also emphasizes the art of model building and discusses fields such as optimisation over time **Mathematical Methods in Economics and Social Choice** Norman Schofield, 2004-03-15 In recent years the usual optimisation techniques have been extended to incorporate more powerful topological and differential methods and these methods have led to new results on the qualitative behaviour of general economic and political systems The progression of ideas presented in this book will familiarize the student with the

geometric concepts underlying these topological methods and as a result make mathematical economics general equilibrium theory and social choice theory more accessible

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

An Economic Theory of Managerial Firms Luca Lambertini, 2017-04-21 The separation between ownership and control has become common practice over the last century in most medium and large firms across the world Throughout the twentieth century the theory of the firm and the theory of industrial organization developed parallel and complementary views on managerial firms This book offers a comprehensive exposition of this debate In its survey of strategic delegation in oligopoly games *An Economic Theory of Managerial Firms* is able to offer a reinterpretation of a range of standard results in the light of the fact that the control of firms is generally not in the hand of its owners The theoretical models are supported by a wealth of real world examples in order to provide a study of strategic delegation that is far more in depth than has previously been found in the literature on industrial organization In this volume analysis is extended in several directions to cover applications concerning the role of managerial firms in mixed market collusion and mergers divisionalization and vertical relations technical progress product differentiation international trade environmental issues and the intertemporal growth of firms This book is of great interest to those who study industrial economics organizational studies and industrial studies

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

Optimization and Chaos Mukul Majumdar, Tapan Mitra, Kazuo Nishimura, 2013-06-29 This collection of essays brings together some articles on dynamic

optimization models that exhibit chaotic behavior Chapters 3 4 5 6 7 and 9 appeared in a Symposium on Chaotic Dynamical Systems in Economic Theory Volume 4 Number 5 1994 Also Chapters 10 11 and 12 appeared in the Journal of Economic Theory We would like to thank the authors and Academic Press for permission to reprint We are grateful to Professor C D Aliprantis for suggesting the idea of a book structured around the Economic Theory Symposium and without the support and patience of Dr Mueller this project could not have been completed We would like to thank Ms Amy Gowan who cheerfully performed the arduous task of typing the manuscript Thanks are also due to Xiao Qing Yu Tridip Ray and Malabika Majumdar for their help at various stages in the preparation of the manuscript For a course on dynamic optimization addressed to students with a good background in economic theory and real analysis one can assign Chapter 2 as a partial introduction to the basic techniques Chapters 3 and 4 can be assigned to provide examples of simple optimization models generating complicated behavior

Economists' Mathematical Manual Knut Sydsaeter, Arne Strøm, Peter Berck, 2011-10-20 This volume presents mathematical formulas and theorems commonly used in economics It offers the first grouping of this material for a specifically economist audience and it includes formulas like Roy's identity and Leibniz's rule

Production Economics: A Dual Approach to Theory and Applications Melvyn Fuss, Daniel McFadden, 2014-06-28 Contributions to Economic Analysis Production Economics A Dual Approach to Theory and Applications Volume 2 focuses on the theory of production from the standpoint of the dual the relationships between economic observables which are dual to physical technology The selection first ponders on duality intermediate inputs and value added Hicks aggregation theorem and the existence of a real value added function and homotheticity and real value added in Canadian manufacturing Discussions focus on real value added and the production structure estimation of the production structure double deflation and real value added measurement of total productivity and duality between direct and conditional indirect utility functions The book then examines the estimation techniques for the elasticity of substitution and other production parameters and measurement of the elasticity of factor substitution and bias of technical change The publication takes a look at the identification of technical change in the electricity generating industry factor substitution in electricity generation and the effectiveness of rate of return regulation Topics include statistical tests of regulatory effectiveness profit function for a regulated firm tests of the structure of technology identification problems in the measurement of technical change and measurement of disembodied technical change The selection is a valuable source of information for economists and researchers interested in production economics

Oligopoly, the Environment and Natural Resources Luca Lambertini, 2013-08-21 Industrial production and consumption patterns rely heavily on the intensive use of both renewable and non renewable resources and the consequences for the environment can be serious Following a long period of time where the profit incentives of firms have prevailed over preservation of the environment and the world's natural resources a new consensus has emerged concerning the need to regulate firm behaviour aimed at ensuring the sustainability of the economic system in the long run This book

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Contemporary Methods and Austrian Economics Daniel J. D'Amico, Adam G. Martin, 2022-01-27

Contemporary Methods and Austrian Economics examines the relationship between Austrian economics and these new social scientific methods.

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