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James C. Moore

Mathematical Methods for Economic Theory 2



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Mathematical Methods For Economic Theory 2

**Mukul Majumdar, Tapan Mitra, Kazuo
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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

Engineering Economics: Decisions and Solutions from 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 co operation 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

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 competing hypotheses about gang organization and activity

Mathematical Methods in Economics Frederick van der Ploeg,1984 *Institutions, Equilibria and Efficiency* Christian Schultz,Karl Vind,2006-04-22 Competition and efficiency is at the core of economic theory This volume collects papers of leading scholars which extend the conventional general equilibrium model in important ways Efficiency and price regulation are studied when markets are incomplete and existence of equilibria in such settings is proven under very general preference assumptions The model is extended to include geographical location choice a commodity space incorporating manufacturing imprecision and preferences for club membership schools and firms Inefficiencies arising from household externalities or group membership are evaluated Core equivalence is shown for bargaining economies The theory of risk aversion is extended and the relation between risk taking and wealth is experimentally investigated Other topics include determinacy in OLG with cash in advance constraints income distribution and democracy in OLG learning in OLG and in games optimal pricing of derivative securities the impact of heterogeneity at the individual level for aggregate consumption and adaptive contracting in view of uncertainty 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

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 unidimensional 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 specify charges based on weight volume and distance of each shipment Different 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 m dimensional vector while the good produced by the monopolist has n quality dimensions

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

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 Recent Developments on Money and Finance Gabriele Camera, 2006-01-09 Assembles theoretical contributions to monetary theory banking and finance This book includes papers spanning themes from monetary policy to the optimal design of financial systems and from the study of the causes of financial crises to payment systems design It serves as a reference to researchers interested in the study of financial systems

Modern Economic Theory Sampat Mukherjee, 2002 This Edition Includes Several New Topics To Make The Coverage More Comprehensive And Contemporary Various Concepts And Issues Involved In Economic Analysis Have Been Thoroughly Explained And Illustrated With The Help Of Examples Drawn From Our Daily Experience The Inter Relationships Between Different Concepts Have Been Suitably Highlighted The Application Of Economic Tools For Problem Solving Has Been Emphasised Review Questions And Exercises Have Been Included In Each Chapter To Help Students To Test Their Understanding And Prepare Confidently For Examinations The Book Would Serve As Excellent Text For B A B Com And Business Administration Students Candidates Preparing For Various Professional And Competitive Examinations Would Also Find It Very Useful *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

Lectures on Inequality, Poverty and Welfare Antonio Villar, 2016-12-24 These lectures aim to help readers 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 **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

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