

Nonlinear Economic Dynamics

Edited by
JEAN-MICHEL GRANDMONT

*ECONOMIC THEORY, ECONOMETRICS,
AND MATHEMATICAL ECONOMICS*



Nonlinear Economic Dynamics Economic Theory Econometrics And Mathematical

Ross M. Starr



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Nonlinear Economic Dynamics Jean-Michel Grandmont, 1986 A timely work which represents a major reappraisal of business cycle theory It revives with the help of modern analytical techniques an old theme of Keynesian macroeconomics namely that market psychology i e volatile expectations may be a significant cause of economic fluctuations It is of interest not only to economists but also to mathematicians and physicists

Nonlinear Dynamics and Economics William A. Barnett, Alan P. Kirman, Mark Salmon, 1996-10-28 This 1997 book presents developments in nonlinear economic dynamics along with related research from other fields including mathematics statistics biology and physics

Nonlinear Economic Dynamics Tõnu Puu, 2012-12-06 This book was first published in 1989 as volume 336 in the Springer series Lecture Notes in Economics and Mathematical Systems and it reappeared in a 2nd edition as a Springer monograph in 1991 After considerable revisions it appeared in a 3rd edition in 1993 The origin still visible in the 3rd edition was the joint work of the author with Professor Martin J Beckmann documented in two co authored monographs Spatial Economics North Holland 1985 and Spatial Structures Springer Verlag 1990 Essential dynamics had however been almost completely lacking in these works and the urge to focus the dynamic issues was great To fill this particular gap was the aim of the previous editions and so the spatial aspect provided core and focus In the present edition a substantial quantity of spatial issues have been removed All those that were dynamic only in the sense that structures were characterized which were structurally stable or robust in a changing world The removed material has meanwhile been published as a separate monograph under the title Mathematical Location and Land Use Theory Springer Verlag 1996

The Elements of a Nonlinear Theory of Economic Dynamics Carl Chiarella, 2012-12-06 Elements of a Nonlinear Theory of Economic Dynamics provides both a framework and a survey of its needs First principle results and techniques of the theory relevant to applications in dynamic economics are discussed then their application in view of older endogenous cycle theories are considered in a unified mathematical framework Models incorporating the government budget constraint and the Goodwin model are analysed using the method of averaging and the centre manifold theory The dynamic instability problem is solved by placing models in a nonlinear framework

Nonlinear Dynamics Todd Evans, 2010-01-01 This volume covers a diverse collection of topics dealing with some of the fundamental concepts and applications embodied in the study of nonlinear dynamics Each of the 15 chapters contained in this compendium generally fit into one of five topical areas physics applications nonlinear oscillators electrical and mechanical systems biological and behavioral applications or random processes The authors of these chapters have contributed a stimulating cross section of new results which provide a fertile spectrum of ideas that will inspire both seasoned researchers and students

Nonlinear Economic Dynamics Tõnu Puu, 2013-03-14 The present study is a preliminary draft on nonlinear economic dynamics with which the author has been concerned the last years It grew out from the joint work by Professor Martin Beckmann and the present author on nonlinear statics in spatial economics Beckmann and

Puu Spatial Economics North Holland 1985 The monograph mentioned contains sections on price waves and business cycles but in a linear format The rest is static theory The author has finally come to the conviction that linear dynamic modelling has very little to yield This is due to the poor set of alternatives decay or explosion of motion pertinent to linear models Therefore the present work centres on non linearity Another distinction is that only purely causal models are dealt with as those formatted as inter temporal equilibria hardly belong to the more restricted field of dynamics The spatial origin is visible in the choice of models Chapter 2 summarizes the work by the author on the structural stability of continuous spatial market equilibrium models Chapter 3 deals with a reformulation of the ingenious population growth and diffusion model invented by the young Hotelling in 1921 Chapter 4 is a detailed digression on business cycle models in a continuous spatial format with interregional trade

Nonlinearities in Economics Giuseppe Orlando, Alexander N. Pisarchik, Ruedi Stoop, 2021-08-31 This interdisciplinary book argues that the economy has an underlying non linear structure and that business cycles are endogenous which allows a greater explanatory power with respect to the traditional assumption that dynamics are stochastic and shocks are exogenous The first part of this work is formal methodological and provides the mathematical background needed for the remainder while the second part presents the view that signal processing involves construction and deconstruction of information and that the efficacy of this process can be measured The third part focuses on economics and provides the related background and literature on economic dynamics and the fourth part is devoted to new perspectives in understanding nonlinearities in economic dynamics growth and cycles By pursuing this approach the book seeks to 1 determine whether and if so where common features exist 2 discover some hidden features of economic dynamics and 3 highlight specific indicators of structural changes in time series Accordingly it is a must read for everyone interested in a better understanding of economic dynamics business cycles econometrics and complex systems as well as non linear dynamics and chaos theory

General Equilibrium Models of Monetary Economies Ross M. Starr, 2014-05-10 General Equilibrium Models of Monetary Economies Studies in the Static Foundations of Monetary Theory is a collection of essays that addresses the integration of the theory of money and the theory of value by using a mathematical general equilibrium theory The papers discuss monetary theory microeconomic theory bilateral trade transactions costs intertemporal allocation and the value of money The Arrow Debreu model of Walrasian general equilibrium theory provides a framework to represent money as a device for facilitating trade among economic agents without the use of money as a medium of exchange and as a store of value The essays analyze the rationale for using a medium of exchange for using a store of value and for holding of idle balances in equilibrium The essays show that by explicit modeling of the structure and difficulties of trade a powerful class of models which deny money and finance a role in the economy has by itself shown to have provided the foundation for the structures of trade The collection will prove helpful for economists statistician mathematicians students or professors of economics and business

Nonlinear Dynamics in Economics and Social Sciences Franco Gori, Lucio Geronazzo, Marcello

Galeotti, 2012-12-06 This volume constitutes the Proceedings of the Nonlinear Dynamics in Economics and Social Sciences Meeting held at the Certosa di Pontignano Siena on May 27-30 1991 The Meeting was organized by the National Group Modelli Nonlineari in Economia e Dinamiche Complesse of the Italian Ministry of University and Scientific Research MURST The aim of the Conference which followed a previous analogous initiative taking place in the very same Certosa on January 1988 was the one of offering a come together opportunity to economists interested in a new mathematical approach to the modelling of economical processes through the use of more advanced analytical techniques and mathematicians acting in the field of global dynamical systems theory and applications A basic underlying idea drove the organizers the necessity of focusing on the use that recent methods and results as those commonly referred to the overpopularized label of Chaotic Dynamics did find in the social sciences domain and thus to check their actual relevance in the research program of modelling economic phenomena in order to individuate and stress promising perspectives as well as to curb excessive hopes and criticize not infrequent cases where research reduces to mechanical ad hoc applications of a la mode techniques In a word we felt the need of looking about the state of the arts in non linear systems theory applications to economics and social processes hence the title of the workshop and the volume **Nonlinear Dynamical Economics and Chaotic Motion**

Hans-Walter Lorenz, 2012-12-06 Usually the first edition of a book still contains a multiplicity of typographic con ceptional and computational errors even if one believes the opposite at the time of publication As this book did not represent a counterexample to this rule the current second edition offers a chance to remove at least the known shortcomings The book has been partly re organized The previously rather long Chapter 4 has been split into two separate chapters dealing with discrete time and continuous time approaches to nonlinear economic dynamics The short summary of basic properties of linear dynamical systems has been banned to an appendix because the line of thought in the chapter seems to have been unnecessarily interrupted by these technical details and because the book concentrates on nonlinear systems This appendix which mainly deals with special formal properties of dynamical systems also contains some new material on invariant subspaces and center manifold reductions A brief introduction into the theory of lags and operators is followed by a few remarks on the relation between the true properties of dynamical systems and their behavior observable in numerical experiments Additional changes in the main part of the book include a re consideration of Popper s determinism vs indeterminism discussion in the light of chaotic properties of deterministic nonlinear systems in Chapter 1 An investigation of a simultaneous price quantity adjustment process a more detailed inquiry into the uniqueness property of limit cycles and a short presentation of relaxation oscillations are included in Chapter 2 From Catastrophe to Chaos: A General Theory of

Economic Discontinuities J. Barkley Rosser, 2013-03-14 From Catastrophe to Chaos A General Theory of Economic Discontinuities presents an unusual perspective on economics and economic analysis Current economic theory largely depends upon assuming that the world is fundamentally continuous However an increasing amount of economic research has

been done using approaches that allow for discontinuities such as catastrophe theory chaos theory synergetics and fractal geometry The spread of such approaches across a variety of disciplines of thought has constituted a virtual intellectual revolution in recent years This book reviews the applications of these approaches in various subdisciplines of economics and draws upon past economic thinkers to develop an integrated view of economics as a whole from the perspective of inherent discontinuity

Nonlinear Economic Dynamics and Financial Modelling Roberto Dieci,Xue-Zhong He,Cars Hommes,2014-07-26 This book reflects the state of the art on nonlinear economic dynamics financial market modelling and quantitative finance It contains eighteen papers with topics ranging from disequilibrium macroeconomics monetary dynamics monopoly financial market and limit order market models with boundedly rational heterogeneous agents to estimation time series modelling and empirical analysis and from risk management of interest rate products futures price volatility and American option pricing with stochastic volatility to evaluation of risk and derivatives of electricity market The book illustrates some of the most recent research tools in these areas and will be of interest to economists working in economic dynamics and financial market modelling to mathematicians who are interested in applying complexity theory to economics and finance and to market practitioners and researchers in quantitative finance interested in limit order futures and electricity market modelling derivative pricing and risk management

Economic Theory, Dynamics and Markets Takashi Negishi,Rama V. Ramachandran,Kazuo Mino,2012-12-06 Economic Theory Dynamics and Markets The collection of essays in honor of Ryuzo Sato written by his colleagues and students covers the many fields of economic theory and policy to which he has contributed The first section pays tribute to his contributions to mathematical economics and economic theory Ryuzo Sato is known for his work in growth theory and technical progress and the second section has a number of papers on macroeconomics and dynamics The third section has a number of papers on financial markets and their functioning in Japan and the United States The next section examines various aspects of the economics of firms and industry Ryuzo Sato has been very involved in analyzing the economic and business relations between Japan and the United States and the last section is devoted to comparative analysis of economic systems

Shaking the Invisible Hand B. Moore,2006-04-04 This book makes the case that economies are complex systems and in response to this develops a unique dynamic nonequilibrium process analysis of macroeconomics It provides a brief introduction to complex systems chaos theory and unit roots The importance and implications of contingency for economic behaviour are developed

Finance Constraints and the Theory of Money S. C. Tsiang,2014-05-10 Finance Constraints and the Theory of Money Selected Papers gathers together the work of S C Tsiang one of the most cogent critics of the Keynesian stock approach to money in all its forms and one of the foremost champions of the flow approach Tsiang s papers focus on finance constraints and the theory of money tackling topics such as the role of money in trade balance stability and the monetary theoretic foundation of the modern monetary approach to the balance of payments as well as the diffusion of reserves and the money supply multiplier Comprised of 17 chapters this volume begins

by providing a background to the development of Tsiang's thinking on monetary theory and why he objected to the Keynesian stock equilibrium approach to money. The reader is then introduced to speculation and income stability misconceptions in monetary theory and their influences on financial and banking practices and liquidity preference in general equilibrium analysis. Subsequent chapters deal with the optimum supply of money, the total inadequacy of Keynesian balance of payments theory and the rationale of the mean standard deviation analysis, skewness preference and the demand for money. This book will be a useful resource for practitioners interested in economic theory, econometrics and mathematical economics.

Dynamic Disequilibrium Modeling: Theory and Applications William A. Barnett, Giancarlo Gandolfo, Claude Hillinger, 1996-06-13. The organizers of the ninth symposium which produced the current proceedings volume were Claude Hillinger at the University of Munich, Giancarlo Gandolfo at the University of Rome La Sapienza, A. R. Bergstrom at the University of Essex and P. C. B. Phillips at Yale University. *Economic Dynamics* Wei-Bin Zhang, 2012-12-06. The theory of economic development is a branch of economic dynamics. Any discussion of the theory must involve dynamics even though not all dynamic problems are necessarily related to economic development. The theory's primary locus is upon the nice paths of economic variables. Stationary states which have been the main concern of modern economic development theory are actually special cases of economic dynamics. In this study we propose an economic development theory within the framework of input-output systems and neoclassical economics. No political problems will be dealt with although this does not mean that questions such as why Japan had a higher growth rate than China in the past are not important. Similarly rather than dealing with the psychological and institutional aspects of economic development processes we only suggest ways or methods as Hicks would call them for analyzing what determines economic development from the point of view of pure economics. Our main contribution to economic growth theory is that we investigate various nonlinear dynamic phenomena such as bifurcations and economic cycles. We emphasize that oscillations and structural changes are not rare but universal in a progressive economy. No economic system can be stabilized forever if change is permitted. **Dynamic Economic Theory** Michio Morishima, 1996-10-17. This book develops multi-sector general equilibrium theory in the tradition of Hicks's Value and Capital. Nonlinear Methods in Economic Dynamics and Optimal Control, 1992. *Behavioral Rationality and Heterogeneous Expectations in Complex Economic Systems* Cars Hommes, 2013-01-24. Recognising that the economy is a complex system with boundedly rational interacting agents, applies complexity modelling to economics and finance.

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