

Nonlinear Economic Dynamics

Edited by
JEAN-MICHEL GRANDMONT

*ECONOMIC THEORY, ECONOMETRICS,
AND MATHEMATICAL ECONOMICS*



Nonlinear Dynamics In Economic Theory Ilcwe 28

**Mohammad Hashem Pesaran, Simon M.
Porter**



Nonlinear Dynamics In Economic Theory Ilcwe 28:

Nonlinear Dynamical Systems in Economics Marji Lines, 2007-03-23 Many problems in theoretical economics are mathematically formalized as dynamical systems of difference and differential equations In recent years a truly open approach to studying the dynamical behavior of these models has begun to make its way into the mainstream That is economists formulate their hypotheses and study the dynamics of the resulting models rather than formulating the dynamics and studying hypotheses that could lead to models with such dynamics This is a great progress over using linear models or using nonlinear models with a linear approach or even squeezing economic models into well studied nonlinear systems from other fields There are today a number of economic journals open to publishing this type of work and some of these have become important There are several societies which have annual meetings on the subject and participation at these has been growing at a good rate And of course there are methods and techniques available to a more general audience as well as a greater availability of software for numerical and graphical analysis that makes this type of research even more exciting The lecturers for the Advanced School on Nonlinear Dynamical Systems in Economics who represent a wide selection of the research areas to which the theory has been applied agree on the importance of simulations and computer based analysis The School emphasized computer applications of models and methods and all contributors ran computer lab sessions

Nonlinear Dynamics Alfredo Medio, Marji Lines, 2001-10-11 A systematic and comprehensive introduction to the study of nonlinear dynamical systems in both discrete and continuous time for nonmathematical students and researchers working in applied fields An understanding of linear systems and the classical theory of stability are essential although basic reviews of the relevant material are provided Further chapters are devoted to the stability of invariant sets bifurcation theory chaotic dynamics and the transition to chaos In the final two chapters the authors approach the subject from a measure theoretical point of view and compare results to those given for the geometrical or topological approach of the first eight chapters Includes about one hundred exercises A Windows compatible software programme called DMC provided free of charge through a website dedicated to the book allows readers to perform numerical and graphical analysis of dynamical systems Also available on the website are computer exercises and solutions to selected book exercises See www.cambridge.org/economics/resources **Chaos & Nonlinear Dynamics in the Financial Markets** Robert R. Trippi, 1995 Computer disk illustrates behavior of several of the chaotic processes discussed in text Assists the user in viewing the change in a system from unstable to stable states

Nonlinear Dynamics in Economics, Finance and the Social Sciences Gian Italo Bischi, Carl Chiarella, Laura Gardini, 2010-04-17

Nonlinear Dynamics in Economics and Social Sciences Franco Gori, Lucio Geronazzo, Marcello Galeotti, 1993 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 M U RS T 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 Dynamics, Chaos, and Econometrics** M. Hashem Pesaran, Simon M. Potter, 1993 Nonlinear Dynamics and Heterogeneous Interacting Agents Thomas Lux, Stefan Reitz, Eleni Samanidou, 2005-02-11 Economic application of nonlinear dynamics microscopic agent based modelling and the use of artificial intelligence techniques as learning devices of boundedly rational actors are among the most exciting interdisciplinary ventures of economic theory over the past decade This volume provides us with a most fascinating series of examples on complexity in action exemplifying the scope and explanatory power of these innovative approaches Nonlinear Dynamics and Econometrics Mohammad Hashem Pesaran, Simon M. Porter, 1992 **Modelling Nonlinear Economic Time Series** Timo Teräsvirta, Dag Tjøstheim, Clive William John Granger, 2010 This volume is a comprehensive assessment of many recent developments in the modelling of time series The focus is on introducing various nonlinear models and discussing their practical use and encouraging the reader to apply nonlinear models to their practical modelling problems Nonlinear Econometric Modeling in Time Series, 2000

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