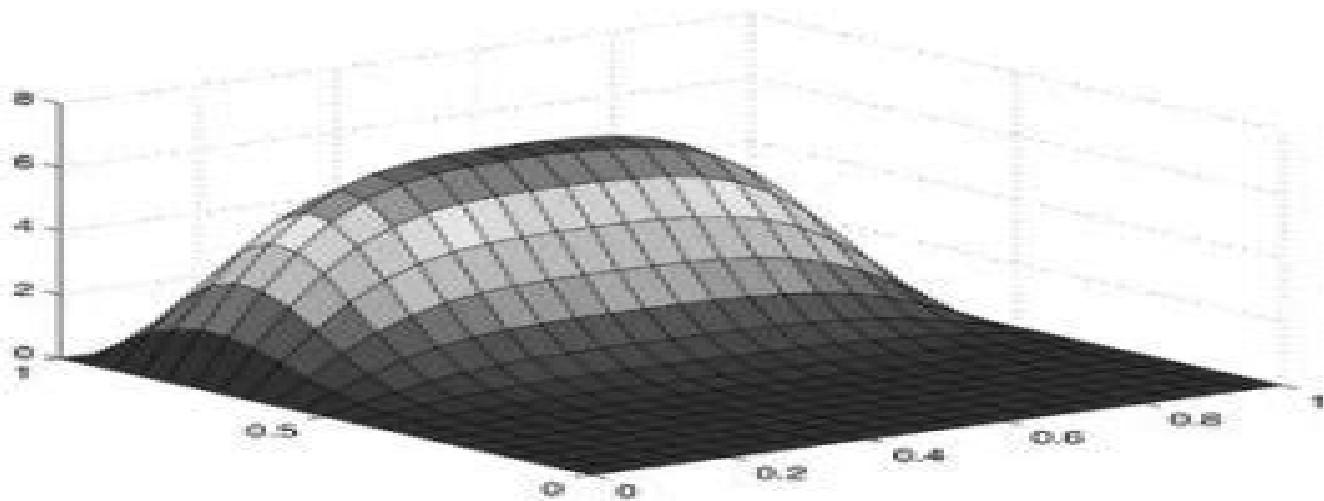


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Economic Growth Alfonso Novales, Esther Fernández, Jesús Ruiz, 2014-07-02 This is a book on deterministic and stochastic Growth Theory and the computational methods needed to produce numerical solutions Exogenous and endogenous growth models are thoroughly reviewed Special attention is paid to the use of these models for fiscal and monetary policy analysis Modern Business Cycle Theory the New Keynesian Macroeconomics the class of Dynamic Stochastic General Equilibrium models can be all considered as special cases of models of economic growth and they can be analyzed by the theoretical and numerical procedures provided in the textbook Analytical discussions are presented in full detail The book is self contained and it is designed so that the student advances in the theoretical and the computational issues in parallel EXCEL and Matlab files are provided on an accompanying website see Preface to the Second Edition to illustrate theoretical results as well as to simulate the effects of economic policy interventions The structure of these program files is described in Numerical exercise type of sections where the output of these programs is also interpreted The second edition corrects a few typographical errors and improves some notation **Numerical Methods in Finance and Economics** Paolo

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Applied Computational Economics and Finance
Mario J. Miranda,Paul L. Fackler,2004-08-20 This book presents a variety of computational methods used to solve dynamic problems in economics and finance It emphasizes practical numerical methods rather than mathematical proofs and focuses on techniques that apply directly to economic analyses The examples are drawn from a wide range of subspecialties of economics and finance with particular emphasis on problems in agricultural and resource economics macroeconomics and finance The book also provides an extensive Web site library of computer utilities and demonstration programs The book is divided into two parts The first part develops basic numerical methods including linear and nonlinear equation methods complementarity methods finite dimensional optimization numerical integration and differentiation and function approximation The second part presents methods for solving dynamic stochastic models in economics and finance including dynamic programming rational expectations and arbitrage pricing models in discrete and continuous time The book uses MATLAB to illustrate the algorithms and includes a utilities toolbox to help readers develop their own computational economics applications

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,2016-05-18 The award winning *The New Palgrave Dictionary of Economics* 2nd edition is now available as a dynamic online resource Consisting of over 1 900 articles written by leading figures in the field including Nobel prize winners this is the definitive scholarly reference work for a new generation of economists Regularly updated This product is a subscription based product **Optimization in Economics and Finance** Bruce D. Craven,Sardar M. N. Islam,2005-10-24

Many optimization questions arise in economics and finance an important example of this is the society's choice of the optimum state of the economy the social choice problem *Optimization in Economics and Finance* extends and improves the usual optimization techniques in a form that may be adopted for modeling social choice problems Problems discussed include when is an optimum reached when is it unique relaxation of the conventional convex or concave assumptions on an economic model associated mathematical concepts such as invex and quasimax multiobjective optimal control models and related computational methods and programs These techniques are applied to economic growth models including small stochastic perturbations finance and financial investment models and the interaction between financial and production variables modeling sustainability over long time horizons boundary transversality conditions and models with several conflicting objectives Although the applications are general and illustrative the models in this book provide examples of possible models for a society's social choice for an allocation that maximizes welfare and utilization of resources As well as using existing computer programs for optimization of models a new computer program named SCOM is presented in this book for computing social choice models by optimal control *Post Walrasian Macroeconomics* David Colander,2006-07-17

Macroeconomics is evolving in an almost dialectic fashion The latest evolution is the development of a new synthesis that combines insights of new classical new Keynesian and real business cycle traditions into a dynamic stochastic general equilibrium DSGE model that serves as a foundation for thinking about macro policy That new synthesis has opened up the door to a new antithesis which is being driven by advances in computing power and analytic techniques This new synthesis is

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