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Giancarlo Gandolfo



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Mathematical Methods and Models in Economic Dynamics Giancarlo Gandolfo, 1972 Textbook on mathematics methodology and economic models commonly used in economic dynamics economic analysis comprises two sections on the techniques of difference and differential equations Bibliography pp 489 to 498

Foundations of Dynamic Economic Analysis Michael R. Caputo, 2005-01-17 Foundations of Dynamic Economic Analysis presents a modern and thorough exposition of the fundamental mathematical formalism used to study optimal control theory i e continuous time dynamic economic processes and to interpret dynamic economic behavior The style of presentation with its continual emphasis on the economic interpretation of mathematics and models distinguishes it from several other excellent texts on the subject This approach is aided dramatically by introducing the dynamic envelope theorem and the method of comparative dynamics early in the exposition Accordingly motivated and economically revealing proofs of the transversality conditions come about by use of the dynamic envelope theorem Furthermore such sequencing of the material naturally leads to the development of the primal dual method of comparative dynamics and dynamic duality theory two modern approaches used to tease out the empirical content of optimal control models The stylistic approach ultimately draws attention to the empirical richness of optimal control theory a feature missing in virtually all other textbooks of this type

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Differential Equations, Stability, and Chaos in Dynamic Economics William A. Brock, A. G.

Malliari, 1989 This is the first economics work of its kind offering the economist the opportunity to acquire new and important analytical tools It introduces the reader to three advanced mathematical methods by presenting both their theoretical bases and their applications to a wide range of economic models The mathematical methods presented are ordinary differential equations stability techniques and chaotic dynamics Topics such as existence continuation of solutions uniqueness dependence on initial data and parameters linear systems stability of linear systems two dimensional phase analysis local and global stability the stability manifold stability of optimal control and empirical tests for chaotic dynamics are covered and their use in economic theory is illustrated in numerous applications These applications include microeconomic dynamics investment theory macroeconomic policies capital theory business cycles financial economics and many others All chapters conclude with two sections on miscellaneous applications and exercises and further remarks and references In total the reader will find a valuable guide to over 500 selected references that use differential equations stability analysis and chaotic dynamics Graduate students in economics with a special interest in economic theory economic researchers and applied mathematicians will all benefit from this volume

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Mathematical Methods and Models for Economists Angel de la Fuente, Ángel de la Fuente, 2000-01-28 A textbook for a first year PhD course in

mathematics for economists and a reference for graduate students in economics

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about its applications in economics **New Mathematical Advances in Economic Dynamics** David F. Batten, Paul F. Lesse, 2018-02-28 Originally published in 1985 Mathematical methods and models to facilitate the understanding of the processes of economic dynamics and prediction were refined considerably over the period before this book was written The field had grown and many of the techniques involved became extremely complicated Areas of particular interest include optimal control non linear models game theoretic approaches demand analysis and time series forecasting This book presents a critical appraisal of developments and identifies potentially productive new directions for research It synthesises work from mathematics statistics and economics and includes a thorough analysis of the relationship between system understanding and predictability Mathematical Methods and Models in Economic Dynamics Giancarlo Gandolfo, 1971

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