

Mathematics for Stability and Optimization of Economic Systems

YASUO MURATA

***ECONOMIC THEORY
AND MATHEMATICAL ECONOMICS***

Mathematics For Stability And Optimization Of Economic Systems

Halbert White



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Mathematics for Stability and Optimization of Economic Systems Yasuo Murata, 2014-05-10 Economic Theory and Mathematical Economics Mathematics for Stability and Optimization of Economic Systems provides information pertinent to the stability aspects and optimization methods relevant to various economic systems This book presents relevant mathematical theorems sufficient to develop important economic systems including Leontief input output systems Keynesian dynamic models the Ramsey optimal accumulation systems and von Neumann expanding economic systems Organized into two parts encompassing nine chapters this book begins with an overview of useful theorems on matrices eigenvalue problems and matrices with dominant diagonals and P matrices This text then explores the linear transformations on vector spaces Other chapters consider the Hawkins Simon theorem concerning non negative linear systems This book discusses as well the dual linear relations and optimization methods applicable to inequality economic systems The final chapter deals with powerful optimal control method for dynamical systems This book is a valuable resource for mathematicians economists research workers and graduate students Lectures on Mathematics for Economic and Financial Analysis Giorgio

Giorgi, Bienvenido Jiménez, Vicente Novo, 2025-03-21 This book offers a comprehensive yet approachable introduction to essential mathematical concepts tailored specifically for undergraduate and first year graduate students in Economics and Social Sciences Based on lectures delivered at the University of Pavia s Department of Economics and Management and also in UNED Department of Applied Mathematics in Madrid it aims to equip students with the mathematical tools necessary to better understand their courses in economics and finance where math is applied directly Unlike texts focused on formalized topics like Mathematical Economics or Operations Research this book presents basic mathematical principles and methods that are immediately relevant to students With a clear accessible approach it includes numerous examples some with economic applications to illustrate key concepts and make them easier to grasp The authors have carefully chosen proofs that are straightforward and beneficial for students to encounter offering an introduction to important proof techniques without overwhelming complexity The book also provides a select bibliography allowing readers to explore topics in greater depth if desired Drawing on years of teaching experience the authors have created a valuable resource that serves as both a foundation and a practical guide for students navigating the mathematical aspects of economics and social science courses

Asymptotic Theory for Econometricians Halbert White, 2014-06-28 This book is intended to provide a somewhat more comprehensive and unified treatment of large sample theory than has been available previously and to relate the fundamental tools of asymptotic theory directly to many of the estimators of interest to econometricians In addition because economic data are generated in a variety of different contexts time series cross sections time series cross sections we pay particular attention to the similarities and differences in the techniques appropriate to each of these contexts **Economic Dynamics: Methods and Models** G Gandolfo, 1971-01-01 Economic Dynamics Methods and Models aims to give a simple

but comprehensive treatment of mathematical methods used in economic dynamics and show how they are utilized to build and to analyze dynamic models The text also focuses on methods and every mathematical technique introduced is followed by its application to selected models The book is divided into three different parts Part I Different Equations discusses general principles first order second order higher order equations simultaneous systems and their economic applications Part II Differential Equations also discusses the same areas as those in Part I but instead features differential equations as what the section name suggests Part III More Advanced Material covers comparative statistics and the comparative principle stability of equilibrium and Liapunov's second method and linear mixed differential and difference equations as well as its other related topics The text is recommended for mathematicians and economists who have an idea on advanced mathematics and would like to know more about its applications in economics

Monetary Macrodynamics

Toichiro Asada, Carl Chiarella, Peter Flaschel, Reiner Franke, 2012-11-12 This book investigates the interaction of effective goods demand with the wage price spiral and the impact of monetary policy on financial and the real markets from a Keynesian perspective Endogenous business fluctuations are studied in the context of long run distributive cycles in an advanced rigorously formulated and quantitative setup The material is developed by way of self contained chapters on three levels of generality an advanced textbook level a research oriented applied level and on a third level that shows how the interaction of real with financial markets has to be modelled from a truly integrative Keynesian perspective Monetary Macrodynamics shows that the balanced growth path of a capitalist economy is unlikely to be attracting and that the cumulative forces that surround it are controlled in the large by changes in the behavioural factors that drive the wage price spiral and the financial markets Such behavioural changes can in fact be observed in actual economies in the interaction of demand driven business fluctuations with supply driven wage and price dynamics as they originate from the conflict over income distribution between capital and labour The book is a detailed critique of US mainstream macroeconomics and uses rigorous dynamic macro models of a descriptive and applicable nature It will be of particular relevance to postgraduate students and researchers interested in disequilibrium processes real wage feedback channels financial markets and portfolio choice financial accelerator mechanisms and monetary policy

Wassily Leontief John Cunningham Wood, Michael McLure, 2001 **Financial**

Markets and the Macroeconomy Carl Chiarella, Peter Flaschel, Reiner Franke, Willi Semmler, 2009-06-02 This important new book from a group of Keynesian but nonetheless technically oriented economists explores one of the dominant paradigms in financial economics the intertemporal general equilibrium approach

Economic Dynamics Giancarlo Gandolfo, 1997 Treating the mathematical methods used in the economic dynamics this book shows how they are utilised to build and analyse dynamical models Accordingly the focus is on the methods and every new mathematical technique introduced is followed by its application to select economic models The mathematical methods covered range from elementary linear difference and differential equations and simultaneous systems to the qualitative analysis of non linear

dynamical systems Stability considerations are stressed throughout including many advanced topics Bifurcation and chaos theory are also dealt with The reader is guided through a step by step analysis of each topic be it a mathematical method or an economic model The Study Edition also provides the reader with solutions to the numerous exercises **Game Theory for Economic Analysis** Tatsuro Ichiishi,2014-06-28 Game Theory for Economic Analysis Time and Space in Economics T. Asada,T. Ishikawa,2007-05-31 In August 2005 a small but important conference took place at Chuo University in Tokyo Japan The Chuo Meeting on Economics of Time and Space 2005 Chuo METS 05 aimed to enrich the respective disciplines of the economics of time dynamic economics and the economics of space spatial economics and to expand their applicability in the real world The chapters contained herein are based on the papers presented at that conference

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