Economic Analysis and Operations Research:

# Optimization Techniques in Quantitative Economic Models

J. K. SENGUPTA and K. A. FOX

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# **Optimization Techniques In Quantitative Economic Models**

Jati K. SENGUPTA (and FOX (Karl August))

#### **Optimization Techniques In Quantitative Economic Models:**

Economic Analysis and Operations Research Jatikumar Sengupta, Karl August Fox, Karl A. Fox, 1969 Economic policy and operations research Methods of linear programming extension and applications Nonlinear and dynamic programming Sensitivity analysis in programming Probabilistic programming methods Models of firm behavior and other applications Models of resource allocation and planning in educational institutions and systems Models of decomposition or decentralization in firm behavior and economic policy Operations research and complex social systems Analysis and Operations Research Jati K. Sengupta, Karl A. Fox, 1971 **Optimization Techniques in Quantitative Economic Models** Jatikumar Sengupta, Karl A. Fox, 1971 Mathematical Optimization and Economic Analysis Mikulás Luptácik, 2009-10-03 Mathematical Optimization and Economic Analysis is a self contained introduction to various optimization techniques used in economic modeling and analysis such as geometric linear and convex programming and data envelopment analysis Through a systematic approach this book demonstrates the usefulness of these mathematical tools in quantitative and qualitative economic analysis The book presents specific examples to demonstrate each technique s advantages and applicability as well as numerous applications of these techniques to industrial economics regulatory economics trade policy economic sustainability production planning and environmental policy Key Features include A detailed presentation of both single objective and multiobjective optimization An in depth exposition of various applied optimization problems Implementation of optimization tools to improve the accuracy of various economic models Extensive resources suggested for further reading This book is intended for graduate and postgraduate students studying quantitative economics as well as economics researchers and applied mathematicians Requirements include a basic knowledge of calculus and linear algebra and a familiarity with economic modeling *Economic Analysis and Operations Research:* Optimization Techniques in Quantitative Economic Models Jati K. SENGUPTA (and FOX (Karl August)), 1969 Textbook on mathematics methodology in operational research and scientific management includes econometrics and simulation models and covers input output analysis decision making educational planning investment planning economic policy and decentralization etc References Economic analysis and operations research, 1969 Optimization Techniques in Quantitative Economic Models Jati Kumar Sengupta, K. A. Fox, 1969 Economic Models, Estimation and Risk Programming: Essays in Honor of Gerhard Tintner K. A. Fox, J. K. Sengupta, G. V. L. Narasimham, 2012-12-06 These essays in honor of Professor Gerhard Tintner are substantive contributions to three areas of econometrics 1 economic models and applications 2 estimation and 3 stochastic programming in each of which he has labored with outstanding success His own work has extended into multivariate analysis the pure theory of decision making under un certainty and other fields which are not touched upon here for reasons of space and focus Thus this collection is appropriate to his interests but covers much less than their full range Professor Tintner's contributions to econometrics through teaching writing editing lecturing and

consulting have been varied and international We have tried to highlight them in The Econometric Work of Gerhard Tintner and to place them in historical perspective in The Invisible Revolution in Economics Emergence of a Mathematical Science Professor Tintner's career to date has spanned the organizational life of the Econometric Society and his contributions have been nearly coextensive with its scope His principal books and articles up to 1968 are listed in the Selected Bibliography Professor Tintner's current research involves the intricate problems of specification and application of stochastic processes to economic systems particularly to growth diffusion of technology and optimal control As always he is moving with the econometric frontier and a portion of the frontier is moving with him IV Two of the editors wrote dissertations under Professor Tintner's sup vision the third knew him as a colleague and friend Economic analysis and operations research: optimization techniques in quantitative economic models, by J.K.Sengupta and K.A.Fox Jati Kumar Sengupta, Karl August Fox,

**The Programming Approach and the Demise of Economics** Franco Archibugi, 2019-11-21 This trilogy deals with an epistemology of economics arguing for a radical overturning of conventional analysis and providing an alternative to political economy and social sciences based not on positivism but on a normative and programming paradigm Volume II builds on the work presented in Volume I to explore oppositions to the traditional and conventional teaching of economics and presents testimonies that are favourable to a trend towards a programming approach thereby giving substance to the epistemological overturning of conventional analysis Such oppositions studied include the work of Ludvig von Mises and his theory of praxeology Ian Tinbergen and Wassily Leontif's preference for planning over forecasting science Bruno de Finetti and Daniel Bell s support for the base of utopia in economics the trend from the theory of planning towards the methodology of planning by Andreas Faludi neoclassic curiosity about the multi purposes approach and non economic commodities as investigated by Walter Isard as well as theories expressed by Herbert Simon Robert Lucas George Soros and Mark Blaug Volume III takes studies further and presents a concrete and practical example of how to build a Planning Accounting Framework PAF as associated with Frisch's plan frame explored in Volume II to demonstrate the extent to which decisions and negotiations can be routed in the social sciences **Economic Analysis and Operation Research**, 1969 Mathematical Economics of Multi-Level Optimisation Sardar M.N. Islam, 2012-12-06 Since there exists a multi level policy making system in the market economies choices of decision makers at different levels should be considered explicitly in the formulation of sectoral plans and policies To support the hypothesis a theoretical energy planning approach is developed within the framework of the theory of economic policy planning policy systems analysis and multi level programming The Parametric Programming Search Algorithm has been developed On the basis of this theoretical model an Australian Energy Policy System Optimisation Model AEPSOM has been developed and is used to formulate an Australian multi level energy plan **Economic Models** for Managing Cloud Services Sajib Mistry, Athman Bouquettaya, Hai Dong, 2018-02-10 The authors introduce both the quantitative and qualitative economic models as optimization tools for the selection of long term cloud service requests The

economic models fit almost intuitively in the way business is usually done and maximize the profit of a cloud provider for a long term period The authors propose a new multivariate Hidden Markov and Autoregressive Integrated Moving Average HMM ARIMA model to predict various patterns of runtime resource utilization A heuristic based Integer Linear Programming ILP optimization approach is developed to maximize the runtime resource utilization It deploys a Dynamic Bayesian Network DBN to model the dynamic pricing and long term operating cost A new Hybrid Adaptive Genetic Algorithm HAGA is proposed that optimizes a non linear profit function periodically to address the stochastic arrival of requests Next the authors explore the Temporal Conditional Preference Network TempCP Net as the qualitative economic model to represent the high level IaaS business strategies The temporal qualitative preferences are indexed in a multidimensional k d tree to efficiently compute the preference ranking at runtime A three dimensional Q learning approach is developed to find an optimal qualitative composition using statistical analysis on historical request patterns Finally the authors propose a new multivariate approach to predict future Quality of Service QoS performances of peer service providers to efficiently configure a TempCP Net It discusses the experimental results and evaluates the efficiency of the proposed composition framework using Google Cluster data real world QoS data and synthetic data It also explores the significance of the proposed approach in creating an economically viable and stable cloud market This book can be utilized as a useful reference to anyone who is interested in theory practice and application of economic models in cloud computing This book will be an invaluable guide for small and medium entrepreneurs who have invested or plan to invest in cloud infrastructures and services Overall this book is suitable for a wide audience that includes students researchers and practitioners studying or working in service oriented computing and cloud computing Economic Models, Estimation, and Socioeconomic Systems Tej K. Kaul, Jatikumar Sengupta, 1991 International experts have contributed to this volume in honor of Professor Karl A Fox who has advanced the frontiers of economic science in many ways by developing real life applications of econometrics to agricultural economics and economic policy by originating new concepts for understanding complex social systems such as the education sector and functional economic areas and by greatly extending the new discipline of eco behavioral science which deals with discrete units of social activity and its immediate environment called behavior settings Agricultural Economics Research ,1970

Stochastic Economics Gerhard Tintner, Jati K. Sengupta, 2014-05-10 Stochastic Economics Stochastic Processes Control and Programming presents some aspects of economics from a stochastic or probabilistic point of view The application of stochastic processes to the theory of economic development stochastic control theory and various aspects of stochastic programming is discussed Comprised of four chapters this book begins with a short survey of the stochastic view in economics followed by a discussion on discrete and continuous stochastic models of economic development The next chapter focuses on methods of stochastic control and their application to dynamic economic models with emphasis on those aspects connected especially with the theory of quantitative economic policy Some basic operational problems of applying stochastic

control particularly in economic systems and organizations for problems such as dynamic resource allocation growth planning and economic coordination are considered. The last chapter is devoted to stochastic programming paying particular attention to the decision rule theory of operations research under the chance constrained model and a method of incorporating reliability measures into a systems reliability model This book will be of interest to economists statisticians **The Theory of Quantitative Economic Policy** applied mathematicians operations researchers and systems engineers with Applications to Economic Growth, Stabilization and Planning Karl A. Fox, Jatikumar Sengupta, Erik The American Economic Review ,1970 Includes the Hand book of the American Economic Association Thorbecke, 1973 The Journal of Agricultural Economics Research, 1988 In the Footsteps of Giorgio Philip Szegö Rita Laura D'Ecclesia, Rosella Castellano, Giovanni M. Zambruno, 2023-09-12 This book offers essential information on the life and career of the recently deceased Giorgio P Szeg particularly his important contributions in various areas of mathematical programming and applications to financial markets It highlights the developments in the fields of stability theory and dynamical systems brought about by his work in the early 1960s and 1970s then moves on to address his valuable contributions to portfolio theory in the late 1970s and early 1980s and finally examines his work in the field of risk management and the role of financial regulation in the late 1990s The book explores Giorgio P Szeg s contributions in diverse research areas ranging from global optimization theory of stability and dynamical systems to applications of financial mathematics to portfolio theory risk measurement and financial regulation It also covers his consulting work for such major international institutions as the IMF World Bank and OECD

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