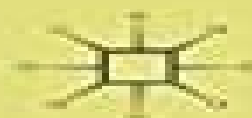


# Mathematical Methods in Dynamic Economics

ANDRÁS SIMONOVITS



# Mathematical Methods In Dynamic Economics

**Gerhard Sorger**



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**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

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

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**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 covereddc 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      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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**Mathematical Methods and Models in Economic Dynamics** Giancarlo Gandolfo, 1971 *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 *Advanced Mathematical Methods In Environmental And Resource Economics* Anastasios Xepapadeas, 2022-09-20 The most interesting issues in environmental and resource economics have an explicit temporal dimension since variables of interest such as pollutants greenhouse gases biomass of biological resources or the stocks of fossil fuels accumulate in the ambient environment or are depleted through human actions and natural processes The purpose of these lectures is to present the mathematical tools for analyzing environmental and resource management issues in a dynamic set up The lectures include a brief description of differential equations and then move on to describe methods of optimal control dynamic programming and differential games The final chapters cover two novel topics 1 environmental issues characterized by deep uncertainty and aversion to ambiguity using robust control methods and formulations of precautionary policies and 2 the study of pollution resource management in space and time when the environmental variables evolve in time and diffuse in space The lectures are a valuable tool for advanced graduate students in environmental and resource economics who are studying dynamic problems *Dynamic*

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of saddle path solutions The second edition contains a new chapter on oligopoly and an extended treatment of stability of discrete dynamic systems and the solving of first order difference equations Detailed routines on the use of Mathematica and Maple are now contained in the body of the text which now includes advice on the use of Excel and additional examples and exercises throughout Supporting website contains solutions manual and learning tools      *Mathematical Methods and Models for Economists* Angel de la Fuente, 2000-01-28 This book is intended as a textbook for a first year PhD course in mathematics for economists and as a reference for graduate students in economics It provides a self contained rigorous treatment of most of the concepts and techniques required to follow the standard first year theory sequence in micro and macroeconomics The topics covered include an introduction to analysis in metric spaces differential calculus comparative statics convexity static optimization dynamical systems and dynamic optimization The book includes a large number of applications to standard economic models and over two hundred fully worked out problems      **Assets, Beliefs, and Equilibria in Economic Dynamics** Charalambos D. Aliprantis, 2004 A collection of papers dealing with a broad range of topics in mathematical economics game theory and economic dynamics The contributions present both theoretical and applied research The volume is dedicated to Mordecai Kurz The papers were presented in a special symposium co hosted by the Stanford University Department of Economics and by the Stanford Institute of Economic Policy Research in August 2002

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