

mathematical methods and models in economic dynamics

GIANCARLO GANDOLFO

north-holland

Mathematical Methods And Models In Economic Dynamics

David F. Batten, Paul F. Lesse



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agents In terms of the most interesting and new models of economic dynamics the authors emphasize multidimensional nonlinear systems of the differential equations of Lotka Volterra type These models have been constructed and analyzed and scopes of their application and various methods of coefficients identification have been offered for them The analysis of the competition between various economic agents i e branches of economy rival companies and sellers in the market has been made Another fact unusual to similar monographs is the inclusion of the theory of differential equations with the retarded argument In economic theory there are numerous examples of models being used with discrete time they also have been given attention here and with time lags concentrated or distributed Such an approach gives more adequate models without lags but in the differential equations with continuous time the introduction of delay complicates systems while the growth of delay the qualitative behavior of trajectories is changed Additionally there appear fluctuations such as stability being changed by instability etc As the author has belonged to the St Petersburg Mathematical School for more than thirty five years the list of references contains many Russian names which may be unknown to Western readers However the list also includes world classical scientists who devoted their works to mathematical methods in economics In this monograph an attentive reader will find numerous points for further analysis which can become a subject of publications or theses In some cases the text is conducted in a polemic manner that is the author is always open for discussions and does not consider his work to be the ultimate truth

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

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

Business Cycle Dynamics Iryna Sushko, 2006-08-13 Business cycle theory has been one of the fastest growing fields in modern nonlinear economic dynamics This book presents new mathematical methods for

global analysis which have not previously been available in this easily accessible form In addition it contains a presentation of full analyses of several models left open in the 1950s when the tools then available did not permit more systematic analysis

Mathematical Methods in Dynamic Economics A. Simonovits, 2000-06-05 This book contains a concise description of important mathematical methods of dynamics and suitable economic models It covers discrete as well as continuous time systems linear and nonlinear models Mixing traditional and modern materials the study covers dynamics with and without optimization naive and rational expectations respectively In addition to standard models of growth and cycles the book also contains original studies on control of a multisector economy and expectations driven multicohort economy Numerous examples problems with solutions and figures complete the book

Mathematical Theory of Economic Dynamics and Equilibria V.L. Makarov, A.M. Rubinov, 2012-12-06 This book is devoted to the mathematical analysis of models of economic dynamics and equilibria These models form an important part of mathematical economics Models of economic dynamics describe the motion of an economy through time The basic concept in the study of these models is that of a trajectory i.e. a sequence of elements of the phase space that describe admissible possible development of the economy From all trajectories we select those that are desirable i.e. optimal in terms of a certain criterion The apparatus of point set maps is the appropriate tool for the analysis of these models The topological aspects of these maps particularly the Kakutani fixed point theorem are used to study equilibrium models as well as n person games To study dynamic models we use a special class of maps which in this book are called superlinear maps The theory of superlinear point set maps is obviously of interest in its own right This theory is described in the first chapter Chapters 2-4 are devoted to models of economic dynamics and present a detailed study of the properties of optimal trajectories These properties are described in terms of theorems on characteristics on the existence of dual prices and turnpike theorems theorems on asymptotic trajectories In Chapter 5 we state and study a model of economic equilibrium The basic idea is to establish a theorem about the existence of an equilibrium state for the Arrow-Debreu model and a certain generalization of it

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

Economic Dynamics Giancarlo Gandolfo, 2010-08-16 Treating the mathematical methods used in economic dynamics this book shows how they are utilised to build and analyse dynamical models Accordingly the focus is on 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 while also dealing with synergetics and catastrophe theory Readers are guided step by step through each topic be it a mathematical method or an economic model The Study Edition additionally provides solutions to the numerous exercises

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Mathematical Modeling in Economics, Ecology and the Environment Natali Hritonenko, Yuri Yatsenko, 2014-01-08

Updated to textbook form by popular demand, this second edition discusses diverse mathematical models used in economics, ecology, and the environmental sciences with emphasis on control and optimization. It is intended for graduate and upper undergraduate course use; however, applied mathematicians, industry practitioners, and a vast number of interdisciplinary academics will find the presentation highly useful. Core topics of this text are Economic growth and technological development, Population dynamics and human impact on the environment, Resource extraction and scarcity, Air and water contamination, Rational management of the economy and environment, Climate change and global dynamics. The step-by-step approach taken is problem-based and easy to follow. The authors aptly demonstrate that the same models may be used to describe different economic and environmental processes and that similar investigation techniques are applicable to analyze various models. Instructors will appreciate the substantial flexibility that this text allows while designing their own syllabus. Chapters are essentially self-contained and may be covered in full, in part, and in any order. Appropriate one- and two-semester courses include but are not limited to Applied Mathematical Modeling, Mathematical Methods in Economics and Environment, Models of Biological Systems, Applied Optimization, Models and Environmental Models. Prerequisites for the courses are Calculus and preferably Differential Equations.

Mathematical Models in Economics - Volume I Wei-Bin

Zhang, 2009-06-10 *Mathematical Models in Economics* is a component of *Encyclopedia of Mathematical Sciences* in which is part of the global *Encyclopedia of Life Support Systems (EOLSS)*, an integrated compendium of twenty-one Encyclopedias. This

theme is organized into several different topics and introduces the applications of mathematics to economics. Mathematical economics has experienced rapid growth generating many new academic fields associated with the development of mathematical theory and computer Mathematics is the backbone of modern economics. It plays a basic role in creating ideas, constructing new theories, and empirically testing ideas and theories. Mathematics is now an integral part of economics. The main advances in modern economics are characterized by applying mathematics to various economic problems. Many of today's profound insights into economic problems could hardly be obtained without the help of mathematics. The concepts of equilibrium versus non equilibrium, stability versus instability, and steady states versus chaos in the contemporary literature are difficult to explain without mathematics. The theme discusses modern versions of some classical economic theories, taking account of balancing between significance of economic issues and mathematical techniques. These two volumes are aimed at the following five major target audiences: University and College students, Educators, Professional practitioners, Research personnel, and Policy analysts, managers, and decision makers, and NGOs.

Mathematical Methods and Models in Economic Planning, Management and Budgeting Galimkair Mutanov, 2014-11-04. This book describes a system of mathematical models and methods that can be used to analyze real economic and managerial decisions and to improve their effectiveness. Application areas include management of development and operation budgets, assessment and management of economic systems using an energy entropy approach, equation of exchange rates, and forecasting foreign exchange operations, evaluation of innovative projects, monitoring of governmental programs, risk management of investment processes, decisions on the allocation of resources, and identification of competitive industrial clusters. The proposed methods and models were tested on the example of Kazakhstan's economy, but the generated solutions will be useful for applications at other levels and in other countries. Regarding your book *Mathematical Methods and Models in Economics*, I am impressed because now it is time when econometrics is becoming more appreciated by economists and by schools that are the hosts or employers of modern economists. Your presented results really impressed me. John F. Nash Jr., Princeton University, Nobel Memorial Prize in Economic Sciences. The book is within my scope of interest because of its novelty and practicality. First, there is a need for realistic modeling of complex systems, both natural and artificial, that conclude computer and economic systems. There has been an ongoing effort in developing models dealing with complexity and incomplete knowledge. Consequently, it is clear to recognize the contribution of Mutanov to encapsulate economic modeling with emphasis on budgeting and innovation. Secondly, the method proposed by Mutanov has been verified by applying to the case of the Republic of Kazakhstan with her vibrant emerging economy. Thirdly, Chapter 5 of the book is of particular interest for the computer technology community because it deals with innovation. In summary, the book of Mutanov should become one of the outstanding recognized pragmatic guides for dealing with innovative systems. Andrzej Rucinski, University of New Hampshire. This book is unique in its theoretical findings and practical applicability. The book is an illuminating study based on an applied mathematical model.

which uses methods such as linear programming and input output analysis Moreover this work demonstrates the author's great insight and academic brilliance in the fields of finance technological innovations and marketing vis vis the market economy From both theoretical and practical standpoint this work is indeed a great achievement Yeon Cheon Oh President of Seoul National University 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 *PRINCIPLES OF ECONOMICS* PANDEY, MANAS,2025-10-10 The book intends to explain the various economic principles through algebraic equations diagrams and arithmetic so as to make them easily comprehensible The subject matter in the present volume is systematically organised in three parts The First part of the book is devoted to introduction explaining nature and scope of economics micro and macroeconomics statics dynamics and equilibrium analysis The Second part focuses on microeconomics divided into four sub parts viz consumption production exchange and distribution The Third and the final part of the book deals with macroeconomics elaborating national income concepts measurements and equilibrium multiplier and accelerator principles macro income distributions and inequalities business cycles and theories of employment Thus the present volume has a logical structure right from introduction to elaboration of a complete set of micro and macroeconomic principles which will make it more readily acceptable to the students of Economics Commerce Management and all concerned professional courses **KEY FEATURES OF THE BOOK** The book covers the subject comprehensively explaining micro and macroeconomics both in a single volume It is systematically organised in parts and sub parts elucidating topics for easy grasping Chapters provide methodical elaboration of economic principles through graphs tables and diagrams to enhance learning using visuals Necessary algebraic equations and mathematical calculations have been lucidly presented avoiding complexity Review questions at the end of each chapter are provided for testing readers comprehension of the subject **TARGET AUDIENCE** BA MA Economics B Com M Com BBA MBA

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