mathematical methods and models in economic dynamics

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Math Methods And Models In Economic Dynamics:

   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   **Economic Dynamics, Methods and Models** Giancarlo Gandolfo,1980   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

   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 coveredc 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 in economic dynamics ,1971   **Mathematical Methods and Models in Economic Dynamics** Giancarlo Gandolfo,1971   **Some Quantitative Methods and Models in Economic Theory** Alexander V. Prasolov,2016 This book takes an intermediate place between monographs and textbooks on the one hand it contains known yet unusually portrayed facts and on the other hand the author brings his own results corresponding to the field of research It is already obvious from the title that while reading the book attention and concentration are required as it is always necessary when studying books with mathematical content Mathematical models and methods in the economic theory are very various They are as follows econometrics the game theory operation research nonlinear and chaotic dynamics and many other aspects as well The book will be interesting only to those who are already familiar with corresponding tasks as well as to students at all levels specializing in economic dynamics in decision making methods in forecasting effects of

management and in the analysis of interaction of economic 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 **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 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 Economic Dynamics Ronald Shone,2002-11-28 This is the substantially revised and restructured second edition of Ron Shone s successful advanced textbook Economic Dynamics The book provides detailed coverage of dynamics and phase diagrams including quantitative and qualitative dynamic systems continuous and discrete

dynamics linear and non linear systems and single equation and systems of equations It illustrates dynamic systems using Mathematica Maple V and spreadsheets It provides a thorough introduction to phase diagrams and their economic application and explains the nature 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,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   *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 Models of Economic Dynamics with Discrete Innovations** Alexander J. Zaslavski,2006 This monograph is devoted to an interesting class of dynamical systems arising in economic dynamics Dynamical systems theory has been a rapidly growing area of research which has various applications to physics engineering biology and economics In this theory one of the goals is to study the asymptotic behaviour of the trajectories of a dynamical system A discrete time dynamical system is described by a space of states and a sequence of transition operators which can be set valued Two types of dynamical systems are considered in the literature autonomous with a single transition operator which does not depend on time and non autonomous with transition operators depending on time In the monograph the authors discuss a number of results concerning this model which were obtained by the author in the last fifteen years They study the existence of trajectories on which consumption tends to infinity discuss the existence and structure of optimal solutions and analyse allocations of labour resources The authors introduce an optimality criterion for the trajectories of the model establish the existence of optimal trajectories and examine their structure They consider a multi product extension of the Makarov model and its extension with expenditures required for reallocation of labour resources   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 mathemati cal 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   **Journal of Economic Dynamics & Control** ,2002   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 sSynergetics and catastrophy 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   *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   **Economic Dynamics and Information** Jaroslav Zajac,2006-08-01 This book analyzes the existence of equilibria in economies having a measured space of agents and a continuum of agents and commodities Excessive homogeneity with respect to agent productivity leads to instability and non uniqueness of a given stationary state and the indeterminacy of the corresponding stationary state equilibrium Sufficient heterogeneity leads to global saddle path stability uniqueness of a given stationary state and the global uniqueness of the corresponding equilibrium   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 Theory of Economic Dynamics and Equilibria** V.L. Makarov,A.M. Rubinov,1977-06-16 This book is devoted to the mathematical analysis of models of economic dynamics and equilibria These models form an important part of mathemati cal 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

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