

Optimization and stability theory for economic analysis

BRIAN BEAVIS AND
IAN DOBBS

Optimisation And Stability Theory For Economic Analysis

Brian Beavis, Ian Dobbs

Optimisation And Stability Theory For Economic Analysis:

Optimization and Stability Theory for Economic Analysis Brian Beavis, Ian M. Dobbs, 1990 This book presents a coherent and systematic exposition of the mathematical theory of the problems of optimization and stability. Both of these are topics central to economic analysis since the latter is so much concerned with the optimizing behaviour of economic agents and the stability of the interaction processes to which this gives rise. The topics covered include convexity, mathematical programming, fixed point theorems, comparative static analysis and duality, the stability of dynamic systems, the calculus of variations and optimal control theory. The authors present a more detailed and wide ranging discussion of these topics than is to be found in the few books which attempt a similar coverage. Although the text deals with fairly advanced material, the mathematical prerequisites are minimised by the inclusion of an integrated mathematical review designed to make the text self-contained and accessible to the reader with only an elementary knowledge of calculus and linear algebra. A novel feature of the book is that it provides the reader with an understanding and feel for the kinds of mathematical techniques most useful for dealing with particular economic problems. This is achieved through an extensive use of a broad range of economic examples rather than the numerical algebraic examples so often found. This is suitable for use in advanced undergraduate and postgraduate courses in economic analysis and should in addition prove a useful reference work for practising economists.

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The American Economic Review, 1990 New Quantitative Techniques for Economic Analysis Giorgio P. Szegö, 2014-05-10

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