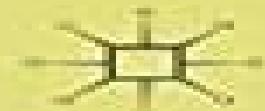


Mathematical Methods in Dynamic Economics

ANDRÁS SIMONOVITS



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A. Simonovits

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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 programing 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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Dynamic Models in Economics and Finance Gian Italo Bischi, Carl Chiarella, Iryna Sushko, 2012-08-07 The essays in this special volume survey some of the most recent advances in the global analysis of dynamic models for economics, finance and the social sciences. They deal in particular with a range of topics from mathematical methods as well as numerous applications including recent developments on asset pricing, heterogeneous beliefs, global bifurcations in complementarity games, international subsidy games and issues in economic geography. A number of stochastic dynamic models are also analysed. The book is a collection of essays in honour of the 60th birthday of Laura Gardini. **Dynamic Economics** Jerome

Adda, Russell W. Cooper, 2003-08-29 An integrated approach to the empirical application of dynamic optimization programming models for students and researchers. This book is an effective, concise text for students and researchers that combines the tools of dynamic programming with numerical techniques and simulation based econometric methods. Doing so, it bridges the traditional gap between theoretical and empirical research and offers an integrated framework for studying applied problems in macroeconomics and microeconomics. In part I, the authors first review the formal theory of dynamic optimization; they then present the numerical tools and econometric techniques necessary to evaluate the theoretical models. In language accessible to a reader with a limited background in econometrics, they explain most of the methods used in applied dynamic research today, from the estimation of probability in a coin flip to a complicated nonlinear stochastic structural model. These econometric techniques provide the final link between the dynamic programming problem and data. Part II is devoted to the application of dynamic programming to specific areas of applied economics, including the study of business cycles, consumption and investment behavior. In each instance the authors present the specific optimization problem as a dynamic programming problem, characterize the optimal policy functions, estimate the parameters and use models for policy evaluation. The original contribution of *Dynamic Economics: Quantitative Methods and Applications* lies in the integrated approach to the empirical application of dynamic optimization programming models. This integration shows that empirical applications actually complement the underlying theory of optimization, while dynamic programming problems provide needed structure for estimation and policy evaluation. **Dynamic Economic Analysis** Gerhard Sorger, 2015-02-12

Concise yet rigorous, this textbook provides a clear and systematic introduction to the theory and application of dynamic economic models. [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,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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