

Mathematical economics



Mathematical economics is the application of mathematical methods to represent theories and analyze problems in economics. Often, these applied methods are beyond simple geometry, and may include differential and integral calculus, difference and differential equations, matrix algebra, mathematical programming, or other computational methods.^{[1][2]} Proponents of this approach claim that it allows the formulation of theoretical relationships with rigor, generality, and simplicity.^[3]

Mathematics allows economists to form meaningful, testable propositions about wide-ranging and complex subjects which could less easily be expressed informally. Further, the language of mathematics allows economists to make specific, positive claims about controversial or contentious subjects that would be impossible without mathematics.^[4] Much of economic theory is currently presented in terms of mathematical economic models, a set of stylized and simplified mathematical relationships asserted to clarify assumptions and implications.^[5]

Broad applications include:

- optimization problems as to goal equilibrium, whether of a household, business firm, or policy maker
- static (or equilibrium) analysis in which the economic unit (such as a household) or economic system (such as a market or the economy) is modeled as not changing
- comparative statics as to a change from one equilibrium to another induced by a change in one or more factors
- dynamic analysis, tracing changes in an economic system over time, for example from economic growth.^{[2][6][7]}

Formal economic modeling began in the 19th century with the use of differential calculus to represent and explain economic behavior, such as utility maximization, an early economic application of mathematical optimization. Economics became more mathematical as a discipline throughout the first half of the 20th century, but introduction of new and generalized techniques in the period around the Second World War, as in game theory, would greatly broaden the use of mathematical formulations in economics.^{[8][9]}

This rapid systematizing of economics alarmed critics of the discipline as well as some noted economists. John Maynard Keynes, Robert Heilbrone, Friedrich Hayek, and others have criticized the broad use of mathematical models for human behavior, arguing that some human choices are irreducible to mathematics.

History

The use of mathematics in the service of social and economic analysis dates back to the 17th century. Then, mainly in German universities, a style of instruction emerged which dealt specifically with detailed presentation of data as it related to public administration. Gottfried Achenwall lectured in this fashion, coining the term *statistics*. At the same time, a small group of professors in England established a method of "reasoning by figures upon things relating to government" and referred to this practice as *Political Arithmetic*.^[10] Sir William Petty wrote at length on issues that would later concern economists, such as taxation, Velocity of money and national income, but while his analysis was numerical, he rejected abstract

Mathematical Economics Topics In Multi Sectoral Economics

J Ma

Mathematical Economics Topics In Multi Sectoral Economics:

Growth Cycles and Multisectoral Economics: the Goodwin Tradition Gianni Ricci,Kumaraswamy Velupillai,2012-12-06

This book contains a collection of the most significant contributions to some of R M Goodwin's ideas which were presented on the occasion of the outstanding economist's 73rd birthday celebrations held in Modena on February 24th 1986. The most important feature of this book is the unique combination of papers by economists, econometricians and mathematicians. Their papers deal with the different aspects of Goodwin's celebrated models. The book is divided into three parts. The first part contains five papers which describe Goodwin's scientific life. The second part is more quantitative and contains extensions and modifications to the nonlinear model of growth cycles. The third part is an economic reflection linked to Goodwin's themes. The book presents a combination of both qualitative and quantitative contributions to Goodwin's pioneering works.

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.

Wassily Leontief John Cunningham Wood,Michael McLure,2001

Advances in Mathematical Economics Toru Maruyama,2020-02-20 The series is designed to bring together those mathematicians who are seriously interested in getting new challenging stimuli from economic theories with those economists who are seeking effective mathematical tools for their research. A lot of economic problems can be formulated as constrained optimizations and equilibration of their solutions. Various mathematical theories have been supplying economists with indispensable machineries for these problems arising in economic theory. Conversely, mathematicians have been stimulated by various mathematical difficulties raised by economic theories.

Money and Abstract Labour Ulrich Krause,2020-05-05 Recent trends in Marxist economic theory have sponsored the methods of modern logic and mathematics. In doing so they have displaced not only the relatively philosophical style of reflection found in Capital but also certain key problems addressed there by Marx. Ulrich Krause breaks new ground by applying mathematical techniques in an analysis of labor, money and exchange. Rejecting the notion of homogeneous labour as a basis of value theory, Krause develops his own understanding of the Marxist concept of abstract labour which he then

integrates with an analysis of money in the process of commodity exchange His book concludes with a new discussion of Marx's theory of value and surplus value Money Abstract Labour is a major intervention in one of the most vigorously contested areas of contemporary economic theory **Mathematical Economics of Multi-Level Optimisation** Sardar M.N. Islam, 1998 Since there exists a multi level policy making system in the market economies choices of decision makers at different levels should be considered explicitly in the formulation of sectoral plans and policies To support the hypothesis a theoretical energy planning approach is developed within the framework of the theory of economic policy planning policy systems analysis and multi level programming The Parametric Programming Search Algorithm has been developed On the basis of this theoretical model an Australian Energy Policy System Optimisation Model AEPSOM has been developed and is used to formulate an Australian multi level energy plan The results of this study suggest that a reformulation of existing Australian energy policies is needed This study overcomes the limitations of existing single level optimisation models and therefore makes a significant contribution to the principles and methods for economic modelling in a market economy

Mathematical Economics and Mathematical Models of Economic Growth ,1981 *The New Palgrave Dictionary of Economics* ,2016-05-18 The award winning The New Palgrave Dictionary of Economics 2nd edition is now available as a dynamic online resource Consisting of over 1 900 articles written by leading figures in the field including Nobel prize winners this is the definitive scholarly reference work for a new generation of economists Regularly updated This product is a subscription based product **A Study in the Theory of General Equilibrium and Growth** Ischiro Jimbo,1990

Mathematical Economics J. E. Woods,1978 **Applications of Matrix Theory** M. J. C. Gover,S. Barnett,Stephen Barnett,1989 This unique volume surveys the current state of research in matrix theory and applied linear algebra It provides information on matrix approximation and factorization matrices in optimization theory the theory of sparse matrices and matrix theory in statistics with careful attention to numerical computation and the impact of parallelism of matrix computations This comprehensive work is an invaluable reference for researchers in all areas of applied mathematics

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