

mathematical methods and models in economic dynamics

GIANCARLO GANDOLFO

north-holland

Mathematical Methods And Models In Economic Dynamics

Wei-Bin Zhang



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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 **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 **Mathematical Methods and Models in Economic Dynamics** Giancarlo Gandolfo,1971 *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 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 *Economic Dynamics* Giancarlo Gandolfo,2010-04-29 This fourth edition on economic dynamics is the premier source on dynamic mathematical tools for economists with illustrations from many areas of current economic research It presents the most advanced areas of nonlinear dynamics in a readable manner *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 on 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

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 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 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

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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

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

Mathematics in Economics Adam Ostaszewski, K. G. Binmore, 1993-01-01 *Mathematics in Economics* is a valuable guide to the mathematical apparatus that underlies so much of modern economics The approach to mathematics is rigorous and the mathematical techniques are always presented in the context of the economics problem they are used to solve Students can therefore gain insight into and familiarity with the mathematical models and methods involved in the transition from phenomenon to quantitative statement Topics covered include sets and

numbers matrices and vectors modelling consumer choice discrete variables functions equilibrium Eigenvalues and Eigenvectors limits and their uses continuity and its uses partial differentiation the gradient Taylor's theorem an approximation tool and economic dynamics differential equations Each chapter ends with exercises designed to help students understand and practise the techniques they have learnt The author has provided solutions to selected problems so that the book will function as an effective teaching tool on introductory courses in mathematics for economics quantitative methods and for mathematicians taking a first course in economics Mathematics in Economics has been developed from a course taught jointly by Ken Binmore Professor of Economics and Adam Ostaszewski Senior Lecturer in Mathematics This collaboration has resulted in a textbook that is a balanced and comprehensive introduction to mathematical economics

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

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Table of Contents Mathematical Methods And Models In Economic Dynamics

1. Understanding the eBook Mathematical Methods And Models In Economic Dynamics
 - The Rise of Digital Reading Mathematical Methods And Models In Economic Dynamics
 - Advantages of eBooks Over Traditional Books
2. Identifying Mathematical Methods And Models In Economic Dynamics
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Mathematical Methods And Models In Economic Dynamics
 - User-Friendly Interface
4. Exploring eBook Recommendations from Mathematical Methods And Models In Economic Dynamics
 - Personalized Recommendations

- Mathematical Methods And Models In Economic Dynamics User Reviews and Ratings
- Mathematical Methods And Models In Economic Dynamics and Bestseller Lists
- 5. Accessing Mathematical Methods And Models In Economic Dynamics Free and Paid eBooks
 - Mathematical Methods And Models In Economic Dynamics Public Domain eBooks
 - Mathematical Methods And Models In Economic Dynamics eBook Subscription Services
 - Mathematical Methods And Models In Economic Dynamics Budget-Friendly Options
- 6. Navigating Mathematical Methods And Models In Economic Dynamics eBook Formats
 - ePub, PDF, MOBI, and More
 - Mathematical Methods And Models In Economic Dynamics Compatibility with Devices
 - Mathematical Methods And Models In Economic Dynamics Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Mathematical Methods And Models In Economic Dynamics
 - Highlighting and Note-Taking Mathematical Methods And Models In Economic Dynamics
 - Interactive Elements Mathematical Methods And Models In Economic Dynamics
- 8. Staying Engaged with Mathematical Methods And Models In Economic Dynamics
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Mathematical Methods And Models In Economic Dynamics
- 9. Balancing eBooks and Physical Books Mathematical Methods And Models In Economic Dynamics
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Mathematical Methods And Models In Economic Dynamics
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Mathematical Methods And Models In Economic Dynamics
 - Setting Reading Goals Mathematical Methods And Models In Economic Dynamics
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Mathematical Methods And Models In Economic Dynamics
 - Fact-Checking eBook Content of Mathematical Methods And Models In Economic Dynamics

- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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