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**Agent-based modelling in
economics Lynne Hamill and
Nigel Gilbert, Centre for**

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Research in Social Simulation (CRESS), University of Surrey, UK New methods of economic modelling have been sought as a result of the global economic downturn in 2008. This unique book highlights the benefits of an agent-based modelling (ABM) approach. It demonstrates how ABM can easily handle complexity: heterogeneous people, households and firms interacting dynamically. Unlike traditional methods, ABM does not require people or firms to optimise or economic systems to reach equilibrium. ABM offers a way to link micro foundations directly to the macro situation. Key features:

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Introduces the concept of agent-based modelling and shows how it differs from existing approaches. Provides a theoretical and methodological rationale for using ABM in economics, along with practical advice on how to design and create the models. Each chapter starts with a short summary of the relevant economic theory and then shows how to apply ABM. Explores both topics covered in basic economics textbooks and current important policy themes; unemployment, exchange rates, banking and environmental issues. Describes the models in pseudocode, enabling the reader to develop programs in

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their chosen language.

Supported by a website
featuring the NetLogo models
described in the book. Agent-
based Modelling in Economics
provides students and
researchers with the skills to
design, implement, and
analyze agent-based models.
Third year undergraduate,
master and doctoral students,
faculty and professional
economists will find this book
an invaluable resource.

An introductory overview of
the methods, models and
interdisciplinary links of
artificial economics.

Addresses the differences
between the assumptions and
methods of artificial
economics and those of

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Journal of Simulation
Operational Research
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mainstream economics. This is one of the first books to fully address, in an intuitive and conceptual form, this new way of doing economics.

The approach to many problems in economic analysis has changed drastically with the development and dissemination of new and more efficient computational techniques. Computational Economic Systems: Models, Methods & Econometrics presents a selection of papers illustrating the use of new computational methods and computing techniques to solve economic problems. Part I of the volume consists of papers which focus on modelling economic systems, presenting

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computational methods to investigate the evolution of behavior of economic agents, techniques to solve complex inventory models on a parallel computer and an original approach for the construction and solution of multicriteria models involving logical conditions. Contributions to Part II concern new computational approaches to economic problems. We find an application of wavelets to outlier detection. New estimation algorithms are presented, one concerning seemingly related regression models, a second one on nonlinear rational expectation models and a third one dealing with switching

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GARCH estimation. Three contributions contain original approaches for the solution of nonlinear rational expectation models.

This book offers a timely guide to fuzzy methods applied to the analysis of socioeconomic systems. It provides readers with a comprehensive and up-to-date overview of the algorithms, including the theory behind them, as well as practical considerations, current limitations and solutions. Each chapter focuses on a different economic problem, explaining step by step the process to approach it, using the corresponding fuzzy tools. The book covers elements of

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intuitionistic fuzzy logics, fuzzy entropy and the fuzzy DEMATEL method, a fuzzy approach to calculate the financial stability index. It also reports on some new models of social, financial and ecological security, and on a novel fuzzy method for evaluating the quality of development of information economy.

**Physical Models and Equilibrium Methods in Programming and Economics
Economic Models and Methods
Economic and Environmental Risk and Uncertainty
Mathematical Methods and Models for Economists
Economic Dynamics: Methods**

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and Models
Essays in Honor of Charles S.
Tapiero

Mathematical Methods and
Models for
Management Science

Economists Cambridge
University Press

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

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its applications in
economics.

It isn't that they can't
see Approach your
problems from the
solution. the right end
and begin with It is
that they can't see the
the answers. Then one
day, problem. perhaps
you will find the final
qu~stion. G. K.

Chesterton. The Scandal
of Father Brown ITh~
Point of 'The Hermit
Clad in Crane Feathers'
in R. van Gulik's a
Pin'. The Chinese Maze
Murders. Growing

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specialization and
diversification have
brought a host of
monographs and textbooks
on increasingly
specialized topics.

HowQvQr, thQ "tree" of
knowledge of mathematics
and related field does
not grow only by putting
forth new branches. It
also happ~ns, quit~
often in fact, that
branches which were
thought to be completely
disparate are suddenly
seen to be related.
Further, the kind and
level of sophistication

of mathematics applied in various sciences has changed drastically in recent years: measure theory is used (non-trivially) in regional and theoretical economics; algebraic geometry interacts with physics; the Minkowsky lemma, coding theory and the structure of water meet one another in packing and covering theory; quantum fields, crystal defects and mathematical programming profit from homotopy theory; Lie algebras are

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relevant to filtering;
and prediction and
electrical engineering
can use Stein spaces.
An introduction to the
theory and methods of
empirical asset pricing,
integrating classical
foundations with recent
developments. This book
offers a comprehensive
advanced introduction to
asset pricing, the study
of models for the prices
and returns of various
securities. The focus is
empirical, emphasizing
how the models relate to
the data. The book

offers a uniquely integrated treatment, combining classical foundations with more recent developments in the literature and relating some of the material to applications in investment management. It covers the theory of empirical asset pricing, the main empirical methods, and a range of applied topics. The book introduces the theory of empirical asset pricing through three main paradigms: mean variance analysis,

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stochastic discount factors, and beta pricing models. It describes empirical methods, beginning with the generalized method of moments (GMM) and viewing other methods as special cases of GMM; offers a comprehensive review of fund performance evaluation; and presents selected applied topics, including a substantial chapter on predictability in asset markets that covers predicting the level of

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returns, volatility and higher moments, and predicting cross-sectional differences in returns. Other chapters cover production-based asset pricing, long-run risk models, the Campbell-Shiller approximation, the debate on covariance versus characteristics, and the relation of volatility to the cross-section of stock returns. An extensive reference section captures the current state of the field. The

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book is intended for use
by graduate students in
finance and economics;
it can also serve as a
reference for
professionals.

Econometric Methods with
Applications in Business
and Economics

Models and Methods

Control Theory Methods
in Economics

Mathematics for

Economics and Finance

Mathematical Methods in

Dynamic Economics

Economic Dynamics

Methods and Models

Control theory methods in

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economics have historically developed over three phases. The first involved basically the feedback control rules in a deterministic framework which were applied in macrodynamic models for analyzing stabilization policies. The second phase raised the issues of various types of inconsistencies in deterministic optimal control models due to changing information and other aspects of stochasticity. Rational expectations models have been extensively used in this plan to resolve some of the inconsistency problems. The third phase has recently focused on the various aspects of adaptive control, where stochasticity and information

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adaptivity are introduced in diverse ways e.g .• risk adjustment and risk sensitivity of optimal control, recursive updating rules via Kalman filtering and weighted recursive least squares and variable structure control methods in nonlinear framework. Problems of efficient econometric estimation of optimal control models have now acquired significant importance. This monograph provides an integrated view of control theory methods, synthesizing the three phases from feedback control to stochastic control and from stochastic control to adaptive control. Aspects of econometric estimation are strongly

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emphasized here, since these are very important in empirical applications in economics.

Modern business cycle theory and growth theory uses stochastic dynamic general equilibrium models. In order to solve these models, economists need to use many mathematical tools. This book presents various methods in order to compute the dynamics of general equilibrium models. In part I, the representative-agent stochastic growth model is solved with the help of value function iteration, linear and linear quadratic approximation methods, parameterised expectations and projection methods. In order to apply these methods,

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fundamentals from numerical analysis are reviewed in detail. In particular, the book discusses issues that are often neglected in existing work on computational methods, e.g. how to find a good initial value. In part II, the authors discuss methods in order to solve heterogeneous-agent economies. In such economies, the distribution of the individual state variables is endogenous. This part of the book also serves as an introduction to the modern theory of distribution economics. Applications include the dynamics of the income distribution over the business cycle or the overlapping-generations model. In an accompanying home page to this

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book, computer codes to all applications can be downloaded. Model Building is the most fruitful area of economics, designed to solve real-world problems using all available methods such as mathematical, computational and analytical, without distinction. Wherever necessary, we should not be reluctant to develop new techniques, whether mathematical or computational. That is the philosophy of this volume. The volume is divided into three distinct parts: Methods, Theory and Applications. The Methods section is in turn subdivided into Mathematical Programming and Econometrics and Adaptive Control System, which are widely

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used in econometric analysis. The impacts of fiscal policy in a regime with independent monetary authority and dynamic models of environmental taxation are considered. In the section on "Modelling Business Organization," a model of a Japanese organization is presented. Furthermore, a model suitable for an efficient budget management of a health service unit by applying goal programming method is analyzed, taking into account various socio-economic factors. This is followed by a section on "Modelling National Economies," in which macroeconomic models for the EU member countries are analyzed, to find instruments that

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stabilize inflation with coordinated action.

Some recent developments in the mathematics of optimization, including the concepts of invexity and quasimax, have not yet been applied to models of economic growth, and to finance and investment. Their applications to these areas are shown in this book.

Dynamic General Equilibrium
Modeling

Economic Models

Economic Modeling and Inference

Agent-Based Modelling in

Economics

Applications of Simulation Methods
in Environmental and Resource

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Using network models to investigate the interconnectivity in modern economic systems allows researchers to better understand and explain some economic phenomena. This volume presents contributions by known experts and active researchers in economic and financial network modeling. Readers are provided with an understanding of the latest advances in network analysis as applied to economics, finance, corporate governance, and investments. Moreover, recent advances in market network analysis that focus on influential techniques for market graph analysis are also examined. Young researchers will find this volume particularly useful in facilitating their introduction to this new and fascinating field. Professionals in economics, financial management, various technologies, and network analysis, will find the network models presented in this book

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beneficial in analyzing the interconnectivity in modern economic systems.

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 gain insight into, and familiarity with, the mathematical models and methods involved in the transition from 'phenomenon' to quantitative statement.

This book presents recent research on probabilistic methods in economics, from machine learning to statistical analysis.

Economics is a very important – and at the same a very difficult discipline. It is not easy to predict how an economy will evolve or to identify the measures needed to make an economy prosper. One of the main reasons for this is the high level of uncertainty: different difficult-to-predict events can

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influence the future economic behavior. To make good predictions and reasonable recommendations, this uncertainty has to be taken into account. In the past, most related research results were based on using traditional techniques from probability and statistics, such as p-value-based hypothesis testing. These techniques led to numerous successful applications, but in the last decades, several examples have emerged showing that these techniques often lead to unreliable and inaccurate predictions. It is therefore necessary to come up with new techniques for processing the corresponding uncertainty that go beyond the traditional probabilistic techniques. This book focuses on such techniques, their economic applications and the remaining challenges, presenting both related theoretical developments and their practical applications.

In contrast to mainstream economics,

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complexity theory conceives the economy as a complex system of heterogeneous interacting agents characterised by limited information and bounded rationality. Agent Based Models (ABMs) are the analytical and computational tools developed by the proponents of this emerging methodology. Aimed at students and scholars of contemporary economics, this book includes a comprehensive toolkit for agent-based computational economics, now quickly becoming the new way to study evolving economic systems. Leading scholars in the field explain how ABMs can be applied fruitfully to many real-world economic examples and represent a great advancement over mainstream approaches. The essays discuss the methodological bases of agent-based approaches and demonstrate step-by-step how to build, simulate and analyse ABMs and how to validate their outputs empirically using the data. They also

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Artificial Economics

Models and Methods for Interval-Valued
Cooperative Games in Economic
Management

Numerical Methods in Economics

Models, Methods & Econometrics

Methods and Modelling

Proceedings of the Fifth International
Symposium in Economic Theory and
Econometrics

With this book, distinguished and notable contributors wish to honor Professor Charles S. Tapiero's scientific achievements. Although it covers only a few of the directions Professor Tapiero has taken in his work, it presents important modern developments in theory and in diverse applications, as studied by

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his colleagues and followers, further

advancing the topics Tapiero has been investigating. The book is divided into

three parts featuring original

contributions covering the following areas: general modeling and analysis;

applications to marketing, economy and finance; and applications to operations

and manufacturing. Professor Tapiero is among the most active researchers in

control theory; in the late sixties, he

started to enthusiastically promote optimal control theory along with differential

games, successfully applying it to diverse problems ranging from classical

operations research models to finance, risk and insurance, marketing,

transportation and operations

management, conflict management and game theory, engineering, regional and

urban sciences, environmental economics, and organizational behavior. Over the

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years, Professor Tapiero has produced over 300 papers and communications and 14 books, which have had a major impact on modern theoretical and applied research. Notable among his numerous pioneering scientific contributions are the use of graph theory in the behavioral sciences, the modeling of advertising as a random walk, the resolution of stochastic zero-sum differential games, the modeling of quality control as a stochastic competitive game, and the development of impulsive control methods in management. Charles Tapiero's creativity applies both in formulating original issues, modeling complex phenomena and solving complex mathematical problems.

Optimal Transport Methods in Economics is the first textbook on the subject written especially for students and researchers in economics. Optimal transport theory is used widely to solve problems in

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mathematics and some areas of the sciences, but it can also be used to understand a range of problems in applied economics, such as the matching between job seekers and jobs, the determinants of real estate prices, and the formation of matrimonial unions. This is the first text to develop clear applications of optimal transport to economic modeling, statistics, and econometrics. It covers the basic results of the theory as well as their relations to linear programming, network flow problems, convex analysis, and computational geometry. Emphasizing computational methods, it also includes programming examples that provide details on implementation. Applications include discrete choice models, models of differential demand, and quantile-based statistical estimation methods, as well as asset pricing models. Authoritative and accessible, *Optimal Transport Methods in*

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your mathematical agility, deepen your computational skills, and strengthen your

economic intuition. The first introduction to the subject written especially for

economists Includes programming examples Features numerous exercises

throughout Ideal for students and researchers alike

This book describes a system of mathematical models and methods that

can be used to analyze real economic and managerial decisions and to improve their

effectiveness. Application areas include:

management of development and

operation budgets, assessment and

management of economic systems using an

energy entropy approach, equation of

exchange rates and forecasting foreign

exchange operations, evaluation of

innovative projects, monitoring of

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governmental programs, risk management of investment processes, decisions on the allocation of resources, and identification of competitive industrial clusters. The proposed methods and models were tested on the example of Kazakhstan's economy, but the generated solutions will be useful for applications at other levels and in other countries. Regarding your book "Mathematical Methods and Models in Economics", I am impressed because now it is time when "econometrics" is becoming more appreciated by economists and by schools that are the hosts or employers of modern economists. ... Your presented results really impressed me. John F. Nash, Jr., Princeton University, Nobel Memorial Prize in Economic Sciences The book is within my scope of interest because of its novelty and practicality. First, there is a need for realistic modeling of complex systems,

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both natural and artificial that conclude computer and economic systems. There has been an ongoing effort in developing models dealing with complexity and incomplete knowledge. Consequently, it is clear to recognize the contribution of

Mutanov to encapsulate economic modeling with emphasis on budgeting and innovation. Secondly, the method

proposed by Mutanov has been verified by applying to the case of the Republic of

Kazakhstan, with her vibrant emerging economy. Thirdly, Chapter 5 of the book is

of particular interest for the computer technology community because it deals

with innovation. In summary, the book of Mutanov should become one of the

outstanding recognized pragmatic guides for dealing with innovative systems.

Andrzej Rucinski, University of New Hampshire This book is unique in its

theoretical findings and practical

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applicability. The book is an illuminating study based on an applied mathematical model which uses methods such as linear programming and input-output analysis. Moreover, this work demonstrates the author's great insight and academic brilliance in the fields of finance, technological innovations and marketing vis-à-vis the market economy. From both theoretical and practical standpoint, this work is indeed a great achievement. Yeon Cheon Oh, President of Seoul National University

This rigorous but brilliantly lucid book presents a self-contained treatment of modern economic dynamics. Stokey, Lucas, and Prescott develop the basic methods of recursive analysis and illustrate the many areas where they can usefully be applied.

Some Advances in Non-Linear, Dynamic, Multi-Criteria and Stochastic Models

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Beyond Traditional Probabilistic Methods
in Honor Of Charles S Tapiero

Agent-Based Models in Economics

Empirical Asset Pricing

A Toolkit

Proceedings of the Symposium on
Mathematical Methods of Economics,
February-July 1972 and of the Conference
on Von Neumann Models, 10-15 July 1972

Economic Modeling and Inference
takes econometrics to a new level by
demonstrating how to combine
modern economic theory with the
latest statistical inference methods
to get the most out of economic data.
This graduate-level textbook draws
applications from both
microeconomics and
macroeconomics, paying special
attention to financial and labor
economics, with an emphasis
throughout on what observations can

tell us about stochastic dynamic models of rational optimizing behavior and equilibrium. Bent Jesper Christensen and Nicholas Kiefer show how parameters often thought estimable in applications are not identified even in simple dynamic programming models, and they investigate the roles of extensions, including measurement error, imperfect control, and random utility shocks for inference. When all implications of optimization and equilibrium are imposed in the empirical procedures, the resulting estimation problems are often nonstandard, with the estimators exhibiting nonregular asymptotic behavior such as short-ranked covariance, superconsistency, and non-Gaussianity. Christensen and Kiefer explore these properties in

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detail, covering areas including job search models of the labor market, asset pricing, option pricing, marketing, and retirement planning. Ideal for researchers and practitioners as well as students, Economic Modeling and Inference uses real-world data to illustrate how to derive the best results using a combination of theory and cutting-edge econometric techniques. Covers identification and estimation of dynamic programming models Treats sources of error--measurement error, random utility, and imperfect control Features financial applications including asset pricing, option pricing, and optimal hedging Describes labor applications including job search, equilibrium search, and retirement Illustrates the wide applicability of the approach

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using micro, macro, and marketing examples

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.

The book's comprehensive coverage

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on the application of econometric methods to empirical analysis of economic issues is impressive. It uncovers the missing link between textbooks on economic theory and econometrics and highlights the powerful connection between economic theory and empirical analysis perfectly through examples on rigorous experimental design. The use of data sets for estimation derived with the Monte Carlo method helps facilitate the understanding of the role of hypothesis testing applied to economic models. Topics covered in the book are: consumer behavior, producer behavior, market equilibrium, macroeconomic models, qualitative-response models, panel data analysis and time-series analysis. Key econometric models are introduced, specified, estimated and

evaluated. The treatment on methods of estimation in econometrics and the discipline of hypothesis testing makes it a must-have for graduate students of economics and econometrics and aids their understanding on how to estimate economic models and evaluate the results in terms of policy implications.

The 1980s and 1990s have been a period of exciting new developments in the modelling of decision-making under risk and uncertainty.

Extensions of the theory of expected utility and alternative theories of 'non-expected utility' have been devised to explain many puzzles and paradoxes of individual and collective choice behaviour. This volume presents some of the best recent work on the modelling of risk

and uncertainty, with applications to problems in environmental policy, public health, economics and finance. Eighteen papers by distinguished economists, management scientists, and statisticians shed new light on phenomena such as the Allais and St. Petersburg paradoxes, the equity premium puzzle, the demand for insurance, the valuation of public health and safety, and environmental goods. Audience: This work will be of interest to economists, management scientists, risk and policy analysts, and others who study risky decision-making in economic and environmental contexts.

Nonparametric and Semiparametric
Methods in Econometrics and
Statistics

Optimal Transport Methods in

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Models and Methods for Economic
Policy
Fuzzy Models in Economics
Mathematics in Economics
Models and Methods in Economics
and Management Science

***A textbook for a first-year PhD
course in mathematics for
economists and a reference
for graduate students in
economics.***

***Advanced Textbooks in
Economics, Volume 1:
Variational Methods in
Economics focuses on the
application of variational
methods in economics,
including autonomous system,
dynamic programming, and***

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phase spaces and diagrams. The manuscript first elaborates on growth models in economics and calculus of variations. Discussions focus on connection with dynamic programming, variable end points-free boundaries, transversality at infinity, sensitivity analysis-end point changes, Weierstrass and Legendre necessary conditions, and phase diagrams and phase spaces. The text then ponders on the constraints of classical theory, including unbounded intervals of integration, free boundary conditions, comparison

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functions, normality, and the problem of Bolza. The publication explains two-sector models of optimal economic growth, optimal control theory, and connections with the classical theory. Topics include capital good immobile between industries, constrained state variables, linear control problems, conversion of a control problem into a problem of Lagrange, and the conversion of a nonautonomous system into an autonomous system. The book is a valuable source of information for economists

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economics.

*To harness the full power of
computer technology,
economists need to use a
broad range of mathematical
techniques. In this book,
Kenneth Judd presents
techniques from the numerical
analysis and applied
mathematics literatures and
shows how to use them in
economic analyses. The book
is divided into five parts. Part I
provides a general
introduction. Part II presents
basics from numerical
analysis on R^n , including*

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linear equations, iterative methods, optimization, nonlinear equations, approximation methods, numerical integration and differentiation, and Monte Carlo methods. Part III covers methods for dynamic problems, including finite difference methods, projection methods, and numerical dynamic programming. Part IV covers perturbation and asymptotic solution methods. Finally, Part V covers applications to dynamic equilibrium analysis, including solution methods for perfect foresight models and rational

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expectation models. A website contains supplementary material including programs and answers to exercises.

Simulation methods are revolutionizing the practice of applied economic analysis. In this book, leading researchers from around the world discuss interpretation issues, similarities and differences across alternative models, and propose practical solutions for the choice of the model and programming. Case studies show the practical use and the results brought forth by the different methods.

Computational Methods and

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Applications
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International Series In
Operations Research
**The Theory of International
Business**
Management Science

60 Years of Evolution at CPB
**Computational Economic
Systems**

Demonstrating why economic modelling is so important in understanding international business, this stimulating and highly original book sets out a new and exciting research agenda in international business studies. The author explains what economic models are, how they are constructed and the way in which they can be used. It illustrates how models clarify important issues in international business – explaining

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empirical anomalies, analyzing strategies and evaluating government policies towards multinational firms. There are detailed discussions of monopoly and competition in the global economy; the international division of labour; supply chain coordination; and the strategic implications of sunk costs in R&D. Based on this discussion, the book proposes a radical reformulation of the theory of the firm as applied to international business.

Papers from a 1988 symposium on the estimation and testing of models that impose relatively weak restrictions on the stochastic behaviour of data.

Hinduism and Ecology looks at the environmental values of the Hindu tradition--its past and present

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teachings and practices. In it the author speaks to prominent Hindu environment activists and thinkers, presents their ideas and explains what they are doing. The book is complementary to Buddhism and Ecology also published by Motilal Banarsidass Publishers Private Limited.

Mathematics has become indispensable in the modelling of economics, finance, business and management. Without expecting any particular background of the reader, this book covers the following mathematical topics, with frequent reference to applications in economics and finance: functions, graphs and equations, recurrences (difference equations), differentiation, exponentials and logarithms, optimisation, partial

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differentiation, optimisation in several variables, vectors and matrices, linear equations, Lagrange multipliers, integration, first-order and second-order differential equations. The stress is on the relation of maths to economics, and this is illustrated with copious examples and exercises to foster depth of understanding. Each chapter has three parts: the main text, a section of further worked examples and a summary of the chapter together with a selection of problems for the reader to attempt. For students of economics, mathematics, or both, this book provides an introduction to mathematical methods in economics and finance that will be welcomed for its clarity and breadth.

Recursive Methods in Economic

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Mathematical Methods and Models in
Economic Planning, Management and
Budgeting

Network Models in Economics and
Finance

Variational Methods in Economics

Mathematical Methods and Models in
Economic Dynamics

Introduction to Estimating Economic
Models

Nowadays applied work in business
and economics requires a solid
understanding of econometric
methods to support decision-making.
Combining a solid exposition of
econometric methods with an
application-oriented approach, this
rigorous textbook provides students
with a working understanding and
hands-on experience of current
econometrics. Taking a 'learning by

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doing' approach, it covers basic econometric methods (statistics, simple and multiple regression, nonlinear regression, maximum likelihood, and generalized method of moments), and addresses the creative process of model building with due attention to diagnostic testing and model improvement. Its last part is devoted to two major application areas: the econometrics of choice data (logit and probit, multinomial and ordered choice, truncated and censored data, and duration data) and the econometrics of time series data (univariate time series, trends, volatility, vector autoregressions, and a brief discussion of SUR models, panel data, and simultaneous equations). · Real-world text examples and practical exercise questions stimulate active learning and show

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