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QUANTITATIVE METHODS • APPLICATIONS



JÉRÔME ADDA • RUSSELL COOPER

Dynamic Economics Quantitative Methods And Applications

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Dynamic Economics Quantitative Methods And Applications:

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

Models and Methods in Economics and Management Science Fouad El Ouardighi, Konstantin Kogan, 2013-09-16 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 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 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

Economic Dynamics, second edition John Stachurski, 2022-08-16 The second edition of a rigorous and example driven introduction to topics in economic dynamics that emphasizes techniques for modeling dynamic systems This text provides an introduction to the modern theory of economic dynamics with emphasis on mathematical and computational techniques for modeling dynamic systems Written to be both rigorous and engaging the book shows how sound understanding of the underlying theory leads to effective algorithms for solving real world problems The material makes extensive use of programming examples to illustrate ideas bringing to life the abstract concepts in the text Key topics include algorithms and scientific computing simulation Markov models and dynamic programming Part I introduces fundamentals and part II covers more advanced material This second edition has been thoroughly updated drawing on recent research in the field New for the second edition Programming language agnostic presentation using pseudocode New chapter 1 covering conceptual issues concerning Markov chains such as ergodicity and stability New focus in chapter 2 on algorithms and techniques for program design and high performance computing New focus on household problems rather than optimal growth in material on dynamic programming Solutions to many exercises code and other resources available on a supplementary website

Economic Dynamics John Stachurski, 2009-01-16 A rigorous and example driven introduction to topics in economic dynamics with an emphasis on mathematical and computational techniques for modeling dynamic systems This text provides an introduction to the modern theory of economic dynamics with emphasis on mathematical and computational techniques for modeling dynamic systems Written to be both rigorous and engaging the book shows how sound understanding of the underlying theory leads to effective algorithms for solving real world problems The material makes extensive use of programming examples to illustrate ideas These programs help bring to life the abstract concepts in the text Background in computing and analysis is offered for readers without programming experience or upper level mathematics Topics covered in detail include nonlinear dynamic systems finite state Markov chains stochastic dynamic programming stochastic stability and computation of equilibria The models are predominantly nonlinear and the emphasis is on studying nonlinear systems in their original form rather than by means of rudimentary approximation methods such as linearization Much of the material is new to economics and improves on existing techniques For graduate students and those already working in the field Economic Dynamics will serve as an essential resource

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

Handbook of Production Economics Subhash C. Ray, Robert G. Chambers, Subal C.

Kumbhakar,2022-06-02 This three volume handbook includes state of the art surveys in different areas of neoclassical production economics Volumes 1 and 2 cover theoretical and methodological issues only Volume 3 includes surveys of empirical applications in different areas like manufacturing agriculture banking energy and environment and so forth

Intertemporal and Strategic Modelling in Economics Orlando Gomes,2022-08-17 This textbook introduces readers to essential tools techniques and methods for intertemporal and strategic modeling in economics It presents a variety of analytical models covering both dynamic processes and strategic interaction Students will learn the basic mechanisms associated with the intertemporal approach on the one hand and game theory i e the strategic approach on the other In addition a wide range of applications are explored including growth models labor markets international trade and individual decision making Intended for upper undergraduate and graduate students in economics and related fields with a background in mathematics and calculus this textbook provides a comprehensive introduction to economic modeling and its applications By avoiding excessive formalism and exploring straightforward examples and applications it is optimally suited for graduate courses in economics and finance *Discrete-Time Stochastic Control and Dynamic Potential Games* David

González-Sánchez,Onésimo Hernández-Lerma,2013-09-20 There are several techniques to study noncooperative dynamic games such as dynamic programming and the maximum principle also called the Lagrange method It turns out however that one way to characterize dynamic potential games requires to analyze inverse optimal control problems and it is here where the Euler equation approach comes in because it is particularly well suited to solve inverse problems Despite the importance of dynamic potential games there is no systematic study about them This monograph is the first attempt to provide a systematic self contained presentation of stochastic dynamic potential games *Dynamic Equations on Time Scales and Applications* Ravi P Agarwal,Bipan Hazarika,Sanket Tikare,2024-10-18 This book presents the theory of dynamic equations on time scales and applications providing an overview of recent developments in the foundations of the field as well as its applications It discusses the recent results related to the qualitative properties of solutions like existence and uniqueness stability continuous dependence controllability oscillations etc Presents cutting edge research trends of dynamic equations and recent advances in contemporary research on the topic of time scales Connects several new areas of dynamic equations on time scales with applications in different fields Includes mathematical explanation from the perspective of existing knowledge of dynamic equations on time scales Offers several new recently developed results which are useful for the mathematical modeling of various phenomena Useful for several interdisciplinary fields like economics biology and population dynamics from the perspective of new trends The text is for postgraduate students professionals and academic researchers working in the fields of Applied Mathematics Behavioural Finance William Forbes,2009-12-21 Behavioural Finance builds on the knowledge and skills that students have already gained on an introductory finance or corporate finance course The primary focus of the book is on how behavioural approaches extend what students already know At each stage the

theory is developed by application to the FTSE 100 companies and their valuation and strategy This approach helps the reader understand how behavioural models can be applied to everyday problems faced by practitioners at both a market and individual company level The book develops simple formal expositions of existing attempts to model the impact of behavioural bias on investor managers decisions Where possible this is done grounding the discussion in practical numerical examples from the financial press and business life *The American Economic Review* ,2003 Includes annual List of doctoral dissertations in political economy in progress in American universities and colleges and the Hand book of the American Economic Association **Journal of Economic Literature** ,2003 **Statistical Laws of Demand and Supply, with Special Application to Sugar** Henry Schultz,1928 *Price Dynamics, Convenience, and Money* Edward S. Knotek,2005 **American Book Publishing Record** ,2004 *Quantitative Techniques with Application to Rural Development Research* Garnett L. Bradford,Fred B. Saunders,1972 **General Catalog** Iowa State University,1995 Graduate Catalog Iowa State University,1987 **An Assessment of the Investment Climate in Kenya** Giuseppe Iarossi,2009 Based on a survey of 781 establishments this book sheds light on some of the most important policy issues required to put Kenya on a higher growth path It highlights the challenges that the country s businesses face today and what government can do to overcome such obstacles The British National Bibliography Arthur James Wells,2005

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