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Computable Economics

Kumaraswamy Velupillai



Computable Economics:

Computable Foundations for Economics Kumaraswamy Velupillai, 2010 *Computable Foundations for Economics* is a unified collection of essays some of which are published here for the first time and all of which have been updated for this book on an approach to economic theory from the point of view of algorithmic mathematics. By algorithmic mathematics the author means computability theory and constructive mathematics. This is in contrast to orthodox mathematical economics and game theory which are formalised with the mathematics of real analysis underpinned by what is called the ZFC formalism i.e. set theory with the axiom of choice. This reliance on ordinary real analysis and the ZFC system makes economic theory in its current mathematical mode completely non algorithmic which means it is numerically meaningless. The book provides a systematic attempt to dissect and expose the non algorithmic content of orthodox mathematical economics and game theory and suggests a reformalization on the basis of a strictly rigorous algorithmic mathematics. This removes the current schizophrenia in mathematical economics and game theory where theory is entirely divorced from algorithmic applicability for experimental and computational exercises. The chapters demonstrate the uncomputability and non constructivity of core areas of general equilibrium theory, game theory and recursive macroeconomics. The book also provides a fresh look at the kind of behavioural economics that lies behind Herbert Simon's work and resurrects a role for the noble classical traditions of induction and verification viewed and formalised now algorithmically. It will therefore be of particular interest to postgraduate students and researchers in algorithmic economics, game theory and classical behavioural economics.

Computable Economics Kumaraswamy Velupillai, 2000. In the field of economic analysis, computability in the formation of economic hypotheses is seen as the way forward. In this book Professor Velupillai implements a theoretical research program along these lines. Choice theory, learning, rational expectations equilibria, the persistence of adaptive behavior, arithmetical games, aspects of production theory and economic dynamics are given recursion theoretic i.e. computable interpretations.

Computable Economics Kumaraswamy Velupillai, 2000. This text implements a theoretical research programme on computability in the formation of economic hypotheses. It argues that a recursion theoretic formalization of economic analysis makes the subject intrinsically inductive and computational. **Keynesian, Sraffian, Computable and Dynamic**

Economics Kumaraswamy Velupillai, 2021-03-08. This book explores an alternative approach to the conventional market based view of economic theory and economic policy at theoretical, numerical and applicable levels. The chapters provide a theoretical, empirical and algorithmic approach to macrodynamics, Sraffian economics and current policy issues. Post Keynesian macroeconomics, business cycle theory, the trade cycle, microfoundations and the Philips Machine are also covered. This book aims to challenge orthodox ideas and provide a lens through which to honour the work of Stefano Zambelli. It will be of relevant to students and academics interested in economics. *Computable, Constructive and Behavioural Economic Dynamics* Stefano Zambelli, 2010-02-25. The book contains thirty original articles dealing with important aspects of

theoretical as well as applied economic theory While the principal focus is on the computational and algorithmic nature of economic dynamics individual as well as collective decision process and rational behavior some contributions emphasize also the importance of classical recursion theory and constructive mathematics for dynamical systems business cycles theories growth theories and others are in the area of history of thought methodology and behavioural economics The contributors range from Nobel Laureates to the promising new generation of innovative thinkers This volume is also a Festschrift in honour of Professor Kumaraswamy Vela Velupillai the founder of Computable Economics a growing field of research where important results stemming from classical recursion theory and constructive mathematics are applied to economic theory The aim and hope is to provide new tools for economic modelling This book will be of particular appeal to postgraduate students and scholars in one or more of the following fields computable economics business cycles macroeconomics growth theories methodology behavioural economics financial economics experimental and agent based economics It might be also of importance to those interested on the general theme of algorithmic foundations for social sciences

Computable Economics , Foundations and Applications of Complexity Economics J. Barkley Rosser, Jr., 2021-05-21 This book presents a survey of the aspects of economic complexity with a focus on foundational interdisciplinary ideas The long awaited follow up to his 2011 volume *Complex Evolutionary Dynamics in Urban Regional and Ecologic Economic Systems From Catastrophe to Chaos and Beyond* this volume draws together the threads of Rosser's earlier work on complexity theory and its wide applications in economics and an expanded list of related disciplines The book begins with a full account of the broader categories of complexity in economics dynamic computational hierarchical and structural before shifting to more detailed analysis The next two chapters address problems associated with computational complexity especially those of computability and discuss the Godel Incompleteness Theorem with a focus on reflexivity The middle chapters discuss the relationship between entropy econophysics evolution and economic complexity respectively with applications in urban and regional dynamics ecological economics general equilibrium theory as well as financial market dynamics The final chapter works to bring together these themes into a broader framework and expose some of the limits concerning analysis of deeper foundational issues With applications in all disciplines characterized by interconnected nonlinear adaptive systems this book is appropriate for graduate students professors and practitioners in economics and related disciplines such as regional science mathematics physics biology environmental sciences philosophy and psychology

Computational Economics and Economic Theory Kenneth L. Judd, 1997 This essay examines the idea and potential of a computational approach to theory discusses methodological issues raised by such computational methods and outlines the problems associated with the dissemination of computational methods and the exposition of computational results We argue that the study of a theory need not be confined to proving theorems that current and future computer technologies create new possibilities for theoretical analysis and that by resolving these issues we can create an intellectual atmosphere in which computational methods will

make substantial contributions to economic analysis

Computability, Complexity and Constructivity in Economic Analysis K. Vela Velupillai, 2005-05-13 This cutting edge collection of essays develops an economic theory based on the mathematics of the digital computer A cutting edge collection of essays which develops an economic theory based on the mathematics of the digital computer Proposes a wholly different mathematical foundation for economic theory and applied economics The contributors supply explicit formalizations and applications to traditional issues in economic analysis Each chapter presents new theoretical perspectives and results and novel conceptual definitions

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Agent-Based Computational Economics Shu-Heng Chen, 2017-09-19 This book aims to answer two questions that are fundamental to the study of agent based economic models what is agent based computational economics and why do we need agent based economic modelling of economy This book provides a review of the development of agent based computational economics ACE from a perspective on how artificial economic agents are designed under the influences of complex sciences experimental economics artificial intelligence evolutionary biology psychology anthropology and neuroscience This book begins with a historical review of ACE by tracing its origins From a modelling viewpoint ACE brings truly decentralized procedures into market analysis from a single market to the whole economy This book also reviews how experimental economics and artificial intelligence have shaped the development of ACE For the former the book discusses how ACE models can be used to analyse the economic consequences of cognitive capacity personality and cultural inheritance For the latter the book covers the various tools used to construct artificial adaptive agents including reinforcement learning fuzzy decision rules neural networks and evolutionary computation This book will be of interest to graduate students researching computational economics experimental economics behavioural economics and research

methodology **Computability and Economic Applications** Stefano Zambelli,1994 **Philosophy of Mathematics and Economics** Thomas A. Boylan,Paschal F. O'Gorman,2018-04-09 With the failure of economics to predict the recent economic crisis the image of economics as a rigorous mathematical science has been subjected to increasing interrogation One explanation for this failure is that the subject took a wrong turn in its historical trajectory becoming too mathematical Using the philosophy of mathematics this unique book re examines this trajectory Philosophy of Mathematics and Economics re analyses the divergent rationales for mathematical economics by some of its principal architects Yet it is not limited to simply enhancing our understanding of how economics became an applied mathematical science The authors also critically evaluate developments in the philosophy of mathematics to expose the inadequacy of aspects of mainstream mathematical economics as well as exploiting the same philosophy to suggest alternative ways of rigorously formulating economic theory for our digital age This book represents an innovative attempt to more fully understand the complexity of the interaction between developments in the philosophy of mathematics and the process of formalisation in economics Assuming no expert knowledge in the philosophy of mathematics this work is relevant to historians of economic thought and professional philosophers of economics In addition it will be of great interest to those who wish to deepen their appreciation of the economic contours of contemporary society It is also hoped that mathematical economists will find this work informative and engaging Computational Economics: A Perspective from Computational Intelligence Chen, Shu-Heng,2005-11-30 This book identifies the economic as well as financial problems that may be solved efficiently with computational methods and explains why those problems should best be solved with computational methods Provided by publisher **A primer on the tools and concepts of computable economics** Kumaraswamy Vela Velupillai,Centro stampa dell'Università degli studi di Trento,2004 **A Primer on the Tools and Concepts of Computable Economics** Kumaraswamy Velupillai,2004 Handbook of Computational Economics H.M. Amman,D.A. Kendrick,J. Rust,1996-06-13 Handbook of computational economics v 1 **Computational Economics and Finance** Hal R. Varian,1996-08-09 This book software package divulges the combined knowledge of a whole international community of Mathematica users from the fields of economics finance investments quantitative business and operations research The 23 contributors all experts in their fields take full advantage of the latest updates of Mathematica in their presentations and equip both current and prospective users with tools for professional research and educational projects The real world and self contained models provided are applicable to an extensive range of contemporary problems The DOS disk contains Notebooks and packages which are also available online from the TELOS site **Economics Lab** Alessandra Cassar,Dan Friedman,2004-01-22 Laboratory experiments with human subjects now provide crucial data in most fields of economics and there has been a tremendous upsurge in interest in this relatively new field of economics This textbook introduces the student to the world of experimental economics Contributors including Reinhard Selten and Axel Leijonhufvud that s **A Computational Model of Industry Dynamics** Myong-Hun

Chang,2015-01-09 The economics literature on industry dynamics contains a wide array of empirical works identifying a set of stylized facts There have been several attempts at constructing analytical models to explain some of these regularities These attempts are highly stylized and limited in scope to keep the analyses tractable A general model of industry evolution capable of generating firm and industry behaviour that can match the data is needed This book endeavours to explain many well documented aspects of the evolution of industries over time It uses an agent based computational model in which artificial industries are created and grown to maturity in silico While the firms in the model are assumed to have bounded rationality they are nevertheless adaptive in the sense that their experience based R D efforts allow them to search for improved technologies Given a technological environment subject to persistent and unexpected external shocks the computationally generated industry remains in a perennial state of flux The main objective of this study is to identify patterns that exist in the movements of firms as the industry evolves over time along the steady state in which the measured behaviour of the firms and the industry stochastically fluctuate around steady means The computational model developed in this book is able to replicate many of the stylized facts from the empirical industrial organization literature particularly as the facts pertain to the dynamics of firm entry and exit Furthermore the model allows examination of cross industry variations in entry and exit patterns by systematically varying the characteristics of the market and the technological environment within which the computationally generated industry evolves The model demonstrates that the computational approach based on boundedly rational agents in a dynamic setting can be useful and effective in carrying out both positive and normative economic analysis

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