

DYNAMIC LINEAR ECONOMIC MODELS

James L. Kenkel

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Dynamic Linear Economic Models

Joseph Zaremba



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Dynamic Linear Economic Models James Kenkel, 2018-04-09 Originally published in 1974 This book provides a rigorous and detailed introductory treatment of the theory of difference equations and their applications in the construction and analysis of dynamic economic models It explains the theory of linear difference equations and various types of dynamic economic models are then analysed Including plenty of examples of application throughout the text it will be of use to those working in macroeconomics and econometrics

Recursive Models of Dynamic Linear Economies Lars Peter Hansen, Thomas J. Sargent, 2018-07-10 A guide to the economic modeling of household preferences from two leaders in the field A common set of mathematical tools underlies dynamic optimization dynamic estimation and filtering In *Recursive Models of Dynamic Linear Economies* Lars Peter Hansen and Thomas Sargent use these tools to create a class of econometrically tractable models of prices and quantities They present examples from microeconomics macroeconomics and asset pricing The models are cast in terms of a representative consumer While Hansen and Sargent demonstrate the analytical benefits acquired when an analysis with a representative consumer is possible they also characterize the restrictiveness of assumptions under which a representative household justifies a purely aggregative analysis Hansen and Sargent unite economic theory with a workable econometrics while going beyond and beneath demand and supply curves for dynamic economies They construct and apply competitive equilibria for a class of linear quadratic Gaussian dynamic economies with complete markets Their book based on the 2012 Gorman lectures stresses heterogeneity aggregation and how a common structure unites what superficially appear to be diverse applications An appendix describes MATLAB programs that apply to the book's calculations

The Theory of Linear Economic Models David Gale, 1989-02-10 In the past few decades methods of linear algebra have become central to economic analysis replacing older tools such as the calculus David Gale has provided the first complete and lucid treatment of important topics in mathematical economics which can be analyzed by linear models This self contained work requires few mathematical prerequisites and provides all necessary groundwork in the first few chapters After introducing basic geometric concepts of vectors and vector spaces Gale proceeds to give the main theorems on linear inequalities theorems underpinning the theory of games linear programming and the Neumann model of growth He then explores such subjects as linear programming the theory of two person games static and dynamic theories of linear exchange models including problems of equilibrium prices and dynamic stability and methods of play optimal strategies and solutions of matrix games This book should prove an invaluable reference source and text for mathematicians engineers economists and those in many related areas

Introduction to Dynamic Economic Models Brian S. Ferguson, Guay C. Lim, 1998 Unnecessary complexity has been avoided yet the models have been presented in the same general form as they appear in the professional literature

Identification and Estimation of Linear Dynamic Economic Models with Temporally Autocorrelated Disturbances Poonsa-nga Somboonpanya, 1976

Dynamic Systems Modelling and Optimal Control Victoria Miroshnik, Dipak Basu, 2016-04-29 Dynamic Systems Modelling and Optimal Control explores the applications of oil field development energy system modelling resource modelling time varying control of dynamic system of national economy and investment planning

Handbook of Computational Economics Karl Schmedders, Kenneth L. Judd, 2013-12-31 Handbook of Computational Economics summarizes recent advances in economic thought revealing some of the potential offered by modern computational methods With computational power increasing in hardware and algorithms many economists are closing the gap between economic practice and the frontiers of computational mathematics In their efforts to accelerate the incorporation of computational power into mainstream research contributors to this volume update the improvements in algorithms that have sharpened econometric tools solution methods for dynamic optimization and equilibrium models and applications to public finance macroeconomics and auctions They also cover the switch to massive parallelism in the creation of more powerful computers with advances in the development of high power and high throughput computing Much more can be done to expand the value of computational modeling in economics In conjunction with volume one 1996 and volume two 2006 this volume offers a remarkable picture of the recent development of economics as a science as well as an exciting preview of its future potential Samples different styles and approaches reflecting the breadth of computational economics as practiced today Focuses on problems with few well developed solutions in the literature of other disciplines Emphasizes the potential for increasing the value of computational modeling in economics

Dynamic Linear Models with Public Investment in Economic Planning Alexandre C. Assémien, 1988 *Identification and Estimation of Linear Dynamic Economic Models with Temporally Autocorrelated Disturbances* Poonsa-nga Somboonpanya, 1976

Economic Dynamics Giancarlo Gandolfo, 1997 Treating the mathematical methods used in the economic dynamics this book shows how they are utilised to build and analyse dynamical models Accordingly the focus is on the 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 Bifurcation and chaos theory are also dealt with The reader is guided through a step by step analysis of each topic be it a mathematical method or an economic model The Study Edition also provides the reader with solutions to the numerous exercises

Dynamic Economic Models and Optimal Control Gustav Feichtinger, 1992 This is the fourth issue in a series of volumes on optimal control theory and its economic applications This volume reflects the important role which optimal control theory and differential games play in economics and management science They provide powerful tools for the analysis of intertemporal decision processes arising in economics The first part of the volume deals with optimal control theory and its applications to economics The second part contains a selection of contributions to applied dynamic game theory Finally in the third part the strange behaviour of

various nonlinear dynamical systems is investigated. It illustrates the fact that persistent oscillations and chaos play an increasing role in mathematical economics. In addition to including chaos theory, a second innovation in this fourth volume of the series is that for the first time selected discussion remarks have been attached as addenda to some of the contributions.

The Dynamics Of A Capitalist Economy Richard M. Goodwin, Lionel F. Punzo, 2019-09-05. In this book Professor Goodwin, eschewing fine scale minutiae or classical mechanics, has addressed the big picture. His work deals with the great issues of the class struggle: a la Karl Marx predator-prey dramas of the Lotka-Volterra type; von Neumann's magisterial model of autonomous growth; Harrodian and Sraffian developments of Keynesian systems in their input-output aspects or accelerator-multiplier aspects. Professor Lionello Punzo, of a postwar generation, provides additional chapters of multi-sector dynamics, working from and going beyond the aggregate models of Harrod-Domar and Solow.

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.

Nonlinear Dynamical Systems in Economics Marji Lines, 2005-08-03. Many problems in theoretical economics are mathematically formalized as dynamical systems of difference and differential equations. In recent years, a truly open approach to studying the dynamical behavior of these models has begun to make its way into the mainstream. That is, economists formulate their hypotheses and study the dynamics of the resulting models rather than formulating the dynamics and studying hypotheses that could lead to models with such dynamics. This is a great progress over using linear models or using nonlinear models with a linear approach or even squeezing economic models into well-studied nonlinear systems from other fields. There are today a number of economic journals open to publishing this type of work, and some of these have become important. There are several societies which have annual meetings on the subject, and participation at these has been growing at a good rate. And of course, there are methods and techniques available to a more general audience, as well as a greater availability of software for numerical and graphical analysis that makes this type of research even more exciting.

The lecturers for the Advanced School on Nonlinear Dynamical Systems in Economics, who represent a wide selection of the research areas to which the theory has been applied, agree on the importance of simulations and computer-based analysis. The School emphasized computer applications of models and methods, and all contributors ran computer lab sessions.

Modeling Dynamic Economic Systems Matthias Ruth, Bruce Hannon, 2012-02-09. This book explores the dynamic processes in economic systems, concentrating on the extraction and use of the natural resources required to meet economic needs. Sections cover methods for dynamic modeling in economics.

microeconomic models of firms modeling optimal use of both nonrenewable and renewable resources and chaos in economic models This book does not require a substantial background in mathematics or computer science Mathematical Economics and Operations Research Joseph Zaremba,1978 *Dynamic Commodity Models: Specification, Estimation, and Simulation* Walter C. Labys,1973 Deals with the theory and methods required for specifying estimating validating and applying commodity models which describe behavior of a quarterly or annual nature though certain *Qualitative Analysis and Econometric Estimation of Continuous Time Dynamic Models* Giancarlo Gandolfo,Giancarlo Martinengo,Pier Carlo Padoan,1981 **Journal of the Operations Research Society of America** ,1952 **Energy Research Abstracts** ,1977 Semiannual with semiannual and annual indexes References to all scientific and technical literature coming from DOE its laboratories energy centers and contractors Includes all works deriving from DOE other related government sponsored information and foreign nonnuclear information Arranged under 39 categories e g Biomedical sciences basic studies Biomedical sciences applied studies Health and safety and Fusion energy Entry gives bibliographical information and abstract Corporate author subject report number indexes

Dynamic Linear Economic Models Book Review: Unveiling the Magic of Language

In an electronic digital era where connections and knowledge reign supreme, the enchanting power of language has become more apparent than ever. Its power to stir emotions, provoke thought, and instigate transformation is actually remarkable. This extraordinary book, aptly titled "**Dynamic Linear Economic Models**," published by a very acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound effect on our existence. Throughout this critique, we shall delve to the book is central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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