

Economic-Mathematical Methods and Models Under Uncertainty

A. G. Aliyev, PhD


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Economic Mathematical Methods And Models Under Uncertainty

**Kenneth Joseph Arrow, Michael D.
Intriligator**



Economic Mathematical Methods And Models Under Uncertainty:

Economic-mathematical Methods and Models Under Uncertainty Azad Aliyev, 2013 *Economic-Mathematical Methods and Models under Uncertainty* A. G. Aliyev, 2013-12-07 In this book on mathematical programming the postulate of spatial time certainty of economic process at uncertainty conditions in finite dimensional vector space and the principle of piecewise linear homogeneity of economic process at uncertainty conditions in finite dimensional vector space are first suggested. A special theory on constructing piecewise linear economic mathematical models was developed and a criterion of multivariate prediction of economic process and their control at uncertainty conditions in a finite dimensional vector space was suggested. A packet of numerical programs for computer simulation in constructing and multivariate prediction of economic state with the help of n element piecewise linear economic mathematical models with regard to the uncertainty factors effect in m dimensional vector space is also suggested. This book is intended for students of economic and administrative specialties as well as for research associates in the sphere of economic mathematical methods management and banking.

Mathematical Methods and Models in Economic Planning, Management and Budgeting Galimkair Mutanov, 2014-11-04 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 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, 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 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 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

Financial Economics, Risk and Information Marcelo Bianconi,2011-08-23 Financial Economics Risk and Information presents the fundamentals of finance in static and dynamic frameworks with focus on risk and information The objective of this book is to introduce undergraduate and first year graduate students to the methods and solutions of the main problems in finance theory relating to the economics of uncertainty and information The main goal of the second edition is to make the materials more accessible to a wider audience of students and finance professionals The focus is on developing a core body of theory that will provide the student with a solid intellectual foundation for more advanced topics and methods The new edition has streamlined chapters and topics with new sections on portfolio choice under alternative information structures The starting point is the traditional mean variance approach followed by portfolio choice from first principles The topics are extended to alternative market structures alternative contractual arrangements and agency dynamic stochastic general equilibrium in discrete and continuous time attitudes towards risk and towards inter temporal substitution in discrete and continuous time and option pricing In general the book presents a balanced introduction to the use of stochastic methods in discrete and continuous time in the field of financial economics

The Elements and Dynamic Systems of Economic Growth and Trade Models Bjarne S. Jensen,2025-04-15 This updated and expanded book examines the fundamentals of economic growth models as expressed by dynamic systems of nonlinear differential equations With homogeneous dynamic systems as the unifying mathematical framework the time paths and long run stability properties of the solutions to classical neoclassical and modern macroeconomic growth models are analyzed The general structure and solutions of two sector and multi sector growth models are also explored with special attention given to the evolution of output compositions and sectoral factor allocations involved in Walrasian general equilibrium dynamics Ramsey optimal growth saving models with variable intertemporal substitution non homothetic utility are discussed to demonstrate the ability to generate a realistic historically observed evolution of economic per capita growth rates and saving rates The book aims to highlight how basic economic growth models can be extended widely including international trading economies world market prices commodity trade patterns and issues related to globalization migrations and international factor movements It will be relevant to students and researchers interested in economic growth and trade policy

Encyclopaedia of Mathematics, Supplement III Michiel Hazewinkel,2007-11-23 This is the third supplementary volume to Kluwer s highly acclaimed twelve volume Encyclopaedia of Mathematics This additional volume contains nearly 500 new entries written by experts and covers developments and topics not included in the previous volumes These entries are arranged alphabetically throughout and a detailed index is included

This supplementary volume enhances the existing twelve volumes and together these thirteen volumes represent the most authoritative comprehensive and up to date Encyclopaedia of Mathematics available *Economic Dynamics and Information* Jaroslav Zajac, 2007-08-01 This book analyzes the existence of equilibria in economies having a measured space of agents and a continuum of agents and commodities Excessive homogeneity with respect to agent productivity leads to instability and non uniqueness of a given stationary state and the indeterminacy of the corresponding stationary state equilibrium Sufficient heterogeneity leads to global saddle path stability uniqueness of a given stationary state and the global uniqueness of the corresponding equilibrium Systems Optimization Methodology V. V. Kolbin, 1999 This monograph deals with theoretical fundamentals and numerical methods of optimizing nondetermined models of systems The main body of this work is devoted to investigation and optimization of system models under incomplete information Much consideration is given to one two and multistage problems of stochastic programming solution methods and problems of solution stability Optimization problems with fuzzy variables and optimization problems in function spaces are investigated Examples are given for implementation of specific models of optimization under incomplete information The book is based on lectures delivered by the author since 1965 for undergraduates and postgraduates at St Petersburg Leningrad State University **Selected Water Resources**

Abstracts, 1978 **Business Economics and Finance with MATLAB, GIS, and Simulation Models** Patrick L. Anderson, 2004-07-27 This book takes recent theoretical advances in Finance and Economics and shows how they can be implemented in the real world It presents tactics for using mathematical and simulation models to solve complex tasks of forecasting income valuing businesses predicting retail sales and evaluating markets and tax and regulatory problems *Business*

Multidisciplinary Approach in Arts, Science & Commerce (Volume- 5) Chief Editor (Author)- Biplab Audhya, Editor- Professor (Dr.) Bhavanari Satyanarayana, Prof N L Mishra, Dr. Sarika. G, Ibrar Ahmed, (Dr.) Abul Basar, Mr. Jaydeep A. Pandya, Ashish Kumar Bhateja, 2023-07-10 Multidisciplinary Approach Research Subject Education is a unique part of education By this education students learn and collect knowledge ideas from different disciplines The present Book volume is based on the Multidisciplinary Research and introduces on different important topics by research paper contributors like Socio Physiological Perspectives of HIV and AIDS The Inductive Role of HIV Prevention Strategies and Challenges A Multidisciplinary Approach of IoT Applications in Healthcare Film Adaptation of Munshi Premchand's Novel Satranj Ke Khiladi CHINA'S PROJECTS ONE BELT ONE ROUTE IMPACT ON INDIA Demographic market segmentation of foreign tourist visiting hill district of Uttarakhand of India Interference Mitigation Techniques in Cellular Vehicle to Everything CV2X Communications Analyzing the Challenges and Prospects of Gross Enrollment Ratio GER in Higher Education ETHICS IN E RETAILING A DESCRIPTIVE STUDY ON ETHICAL ISSUES IN E RETAILING AN OVERVIEW OF THE BENEFITS OF USING CLOUD COMPUTING A Study of Some Applications of Mathematical Science in Science Arts and Commerce A STUDY ON PERFORMANCE OF SMALL BUSINESS DURING LOCKDOWN ROLE OF PUBLIC LIBRARIES TO ACHIEVED

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The Soviet Union Aron Katsenelinboigen, 2017-09-08 First Published in 2017 Routledge is an imprint of Taylor Francis an Informa company

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The Economics of Made-to-Order Production Thomas R. Gullledge, Norman K. Womer, 2012-12-06 The airframe industry is usually recognized as being different from most manufacturing industries These differences which are characterized by the number of units produced and the frequency of design changes have been evident for many years This uniqueness and the corresponding implications for cost estimation became particularly evident during World War II The aircraft industry generally has been considered unique in that it differs from other manufacturing in the quantity of units manufactured and with the frequency with which changes are made during the course of manufacturing operations In mass production industries manufacturing thousands or hundreds of thousands of identical units methods and cost of production tend to remain fairly constant after production has been stabilized whereas in the aircraft industry method improvements are constantly being made and cost is a variable depending on the number of airplanes being manufactured Berghell 1944 These differences coupled with political considerations place unusual demands on cost modelers This has been particularly true in recent years where large cost overruns have generated Congressional demands for better cost estimates Traditionally cost estimators in the airframe industry have used one or more of the following estimating techniques 1 industrial engineering time standards 2 parametric cost estimating models 3 learning curves All of the methods have been used with mixed results in specific situations The general emphasis of all three approaches is cost estimation for planning purposes prior to beginning production although some of the techniques may be used during the production phase of a program

Mathematical Programming and Game Theory S.K. Neogy, Ravindra B. Bapat, Dipti Dubey, 2018-11-28 This book discusses recent developments in mathematical programming and game theory and the application of several mathematical models to problems in finance games economics and graph theory All contributing authors are eminent researchers in their

respective fields from across the world This book contains a collection of selected papers presented at the 2017 Symposium on Mathematical Programming and Game Theory at New Delhi during 9-11 January 2017 Researchers professionals and graduate students will find the book an essential resource for current work in mathematical programming game theory and their applications in finance economics and graph theory The symposium provides a forum for new developments and applications of mathematical programming and game theory as well as an excellent opportunity to disseminate the latest major achievements and to explore new directions and perspectives International Energy Economics T.

Stern, 2012-12-06 An international collection of twenty papers with three themes energy demand modelling energy supply and models of specific markets *Methodology of Economics and Other Social Sciences* Fritz Machlup, 2014-05-10

Methodology of Economics and Other Social Sciences covers the problems in the methodological aspects of economics and other social science disciplines This book is organized into seven parts encompassing 26 chapters The first parts review the nature and significance of methodology of economics along with the models and theories in the field The succeeding parts deal with the verification problems operational concepts and interpretation of reality in economics Other parts explore the methodological aspects of other social sciences The last parts discuss some aspects and applications of economic

methodologies This book will be of value to economists social scientists and researchers **Theoretical foundations of development planning** Shri Bhagwan Dahiya, 1991 *Actuarial Models* Vladimir I. Rotar, 2014-08-18 *Actuarial Models* The Mathematics of Insurance Second Edition thoroughly covers the basic models of insurance processes It also presents the mathematical frameworks and methods used in actuarial modeling This second edition provides an even smoother more robust account of the main ideas and models preparing students to take exams of the Society

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