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Jean-Pierre Aubin

Dynamic Economic Theory

A Viability Approach



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Dynamic Economic Theory A Viability Approach Studies In Economic Theory

Jean-Pierre Aubin



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Dynamic Economic Theory Jean-Pierre Aubin,1997-05-20 This book is intended to provide economists with mathematical tools necessary to handle the concepts of evolution under uncertainty and adaption arising in economics pursuing the Arrow Debreu Hahn legacy It applies the techniques of viability theory to the study of economic systems evolving under contingent uncertainty faced with scarcity constraints and obeying various implementation of the inertia principle The book illustrates how new tools can be used to move from static analysis built on concepts of optima equilibria and attractors to a contingent dynamic framework

Economic Theory and Sustainable Development Vincent Martinet,2012-05-23 Is development sustainable When addressing the sustainability issue decision makers are faced with two challenges taking into account conflicting issues such as economic development and environmental preservation while also ensuring intergenerational equity Tackling these challenges amounts to deciding what should be bequeathed to future generations especially in terms of natural resources

Operations Research Proceedings 2022 Oliver Grothe,Stefan Nickel,Steffen Rebennack,Oliver Stein,2023-08-29 This book gathers a selection of peer reviewed papers presented at the International Conference on Operations Research OR 2022 which was held at Karlsruhe Institute of Technology Germany on September 6 9 2022 KIT s Institute for Operations Research IOR hosted the conference together with the Institute for Industrial Production IIP the Institute for Automation and Applied Informatics IAI and the Institute for Material Handling and Logistics IFL The respective papers discuss classical mathematical optimization statistics and simulation techniques These are complemented by computer science methods and by tools for processing data designing and implementing information systems The book also examines recent advances in information technology which allow big data volumes to be processed and enable real time predictive and prescriptive business analytics to drive decisions and actions Lastly it includes problems modeled and treated while taking into account uncertainty risk management behavioral issues etc

Viability Theory Jean-Pierre Aubin,Alexandre M. Bayen,Patrick Saint-Pierre,2011-07-13 Viability theory designs and develops mathematical and algorithmic methods for investigating the adaptation to viability constraints of evolutions governed by complex systems under uncertainty that are found in many domains involving living beings from biological evolution to economics from environmental sciences to financial markets from control theory and robotics to cognitive sciences It involves interdisciplinary investigations spanning fields that have traditionally developed in isolation The purpose of this book is to present an initiation to applications of viability theory explaining and motivating the main concepts and illustrating them with numerous numerical examples taken from various fields

Applied Functional Analysis Jean-Pierre Aubin,2011-09-30 A novel practical introduction to functional analysis In the twenty years since the first edition of Applied Functional Analysis was published there has been an explosion in the number of books on functional analysis Yet none of these offers the unique perspective of this new edition Jean Pierre Aubin updates his popular reference on functional analysis with new insights and

recent discoveries adding three new chapters on set valued analysis and convex analysis viability kernels and capture basins and first order partial differential equations He presents for the first time at an introductory level the extension of differential calculus in the framework of both the theory of distributions and set valued analysis and discusses their application for studying boundary value problems for elliptic and parabolic partial differential equations and for systems of first order partial differential equations To keep the presentation concise and accessible Jean Pierre Aubin introduces functional analysis through the simple Hilbertian structure He seamlessly blends pure mathematics with applied areas that illustrate the theory incorporating a broad range of examples from numerical analysis systems theory calculus of variations control and optimization theory convex and nonsmooth analysis and more Finally a summary of the essential theorems as well as exercises reinforcing key concepts are provided Applied Functional Analysis Second Edition is an excellent and timely resource for both pure and applied mathematicians

Connectionist Approaches in Economics and Management Sciences Cédric Lesage, Marie Cottrell, 2013-03-09 Since the beginning of the 1980 s a lot of new approaches of biomimetic inspiration have been defined and developed for imitating the brain behavior for modeling non linear phenomenon for providing new hardware architectures for solving hard problems They are named Neural Networks Multilayer Perceptrons Genetic algorithms Cellular Automates Self Organizing maps Fuzzy Logic etc They can be summarized by the word of Connectionism and consist of an interdisciplinary domain between neuroscience cognitive science and engineering First they were applied in computer sciences engineering biological models pattern recognition motor control learning algorithms etc But rapidly it appeared that these methods could be of great interest in the fields of Economics and Management Sciences The main difficulty was the distance between researchers the difference in the vocabulary used by the ones and the others their basic background The main notions used by these new techniques were not familiar to the Social and Human Sciences researchers What are they Four of them are now very briefly introduced but the reader will find more information in the following chapters

Dynamic Games: Theory and Applications Alain Haurie, Georges Zaccour, 2005-05-06 Dynamic games continue to attract strong interest from researchers interested in modelling competitive as well as conflict situations exhibiting an intertemporal aspect Applications of dynamic games have proven to be a suitable methodology to study the behaviour of players decision makers and to predict the outcome of such situations in many areas including engineering economics management science military biology and political science Dynamic Games Theory and Applications collects thirteen articles written by established researchers It is an excellent reference for researchers and graduate students covering a wide range of emerging and revisited problems in both cooperative and non cooperative games in different areas of applications especially in economics and management science

Mutational and Morphological Analysis Jean-Pierre Aubin, 2012-12-06 The analysis processing evolution optimization and or regulation and control of shapes and images appear naturally in engineering shape optimization image processing visual control numerical analysis interval analysis physics front

propagation biological morphogenesis population dynamics migrations and dynamic economic theory These problems are currently studied with tools forged out of differential geometry and functional analysis thus requiring shapes and images to be smooth However shapes and images are basically sets most often not smooth J P Aubin thus constructs another vision where shapes and images are just any compact set Hence their evolution which requires a kind of differential calculus must be studied in the metric space of compact subsets Despite the loss of linearity one can transfer most of the basic results of differential calculus and differential equations in vector spaces to mutational calculus and mutational equations in any mutational space including naturally the space of nonempty compact subsets Mutational and Morphological Analysis offers a structure that embraces and integrates the various approaches including shape optimization and mathematical morphology Scientists and graduate students will find here other powerful mathematical tools for studying problems dealing with shapes and images arising in so many fields

Journal of Economic Literature, 2004 **The Return of Science** Philip Pomper, David Gary Shaw, 2002 In this collection of essays historians discuss the applications of evolutionary theory to cultural social economic and political phenomena William H McNeill presents a magisterial statement about the convergence of the sciences toward an evolutionary worldview Several contributors offer support for this thesis Anthropologist Donald Brown and archaeologist Albert Naccache bring together the realms of biology and culture in examinations of evolved human features and modes of evolution Demographer Noel Bonneuil and neuroscientist Alonso Pena apply mathematics to historical evolutionary processes such as the decision making of human agents and cultural diffusion

Tychastic Measure of Viability Risk Jean-Pierre Aubin, Luxi Chen, Olivier Dordan, 2014-08-06 This book presents a forecasting mechanism of the price intervals for deriving the SCR solvency capital requirement eradicating the risk during the exercise period on one hand and measuring the risk by computing the hedging exit time function associating with smaller investments the date until which the value of the portfolio hedges the liabilities on the other This information summarized under the term tyochastic viability measure of risk is an evolutionary alternative to statistical measures when dealing with evolutions under uncertainty The book is written by experts in the field and the target audience primarily comprises research experts and practitioners

Advances in Dynamic Games Andrzej S. Nowak, Krzysztof Szajowski, 2007-12-24 This book focuses on various aspects of dynamic game theory presenting state of the art research and serving as a guide to the vitality and growth of the field A valuable reference for researchers and practitioners in dynamic game theory it covers a broad range of topics and applications including repeated and stochastic games differential dynamic games optimal stopping games and numerical methods and algorithms for solving dynamic games The diverse topics included will also benefit researchers and graduate students in applied mathematics economics engineering systems and control and environmental science

Progress in Mathematical Biology Research James Terrence Kelly, 2008 Applying mathematics to biology has a long history but only recently has there been an explosion of interest in the field Some reasons for this include the explosion of data rich

information sets due to the genomics revolution which are difficult to understand without the use of analytical tools recent development of mathematical tools such as chaos theory to help understand complex non linear mechanisms in biology an increase in computing power which enables calculations and simulations to be performed that were not previously possible and an increasing interest in in silico experimentation due to the complications involved in human and animal research This new book presents the latest leading edge research in the field

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 marcodynamics 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

Morphogenesis Paul Bourguin,Annick LESNE,2010-10-28 What are the relations between the shape of a system of cities and that of fish school Which events should happen in a cell in order that it participates to one of the finger of our hands How to interpret the shape of a sand dune This collective book written for the non specialist addresses these questions and more generally the fundamental issue of the emergence of forms and patterns in physical and living systems It is a single book gathering the different aspects of morphogenesis and approaches developed in different disciplines on shape and pattern formation Relying on the seminal works of D Arcy Thompson Alan Turing and Ren Thom it confronts major examples like plant growth and shape intra cellular organization evolution of living forms or motifs generated by crystals A book essential to understand universal principles at work in the shapes and patterns surrounding us but also to avoid spurious analogies

Advanced Methods for Decision Making and Risk Management in Sustainability Science Jürgen Kropp,Jürgen Scheffran,2007 Understanding sustainability is vital to resolving and managing many of today s problems on a global as well as local scale Sustainability science is an emerging field of research that comprises concepts and methodologies from different disciplines in a problem oriented manner Research efforts are often concentrated in a variety of sectoral domains The heterogeneity of scientific tasks involved here and the complexity of environmental and social systems call for specific research strategies which are generally a compromise between high precision analysis and educated guesswork For understanding of global change which embraces a variety of processes on several scales information needs to be refined and compressed rather than amplified This book aims at presenting advanced methods and techniques to make them available to a wider scientific community involved in global change and sustainability research The contributions describe novel schemes to study the relationship between the socio economic and the natural sphere and or the social dimensions of climate and global change The methodological approaches can be useful in the design and management of environmental systems for policy development environmental risk reduction

and prevention mitigation strategies In this context a variety of environmental and sustainability aspects can be addressed e g changes in the natural environment and land use environmental impacts on human health economics and technology institutional interactions human activities and behaviour The Coupling of Climate and Economic Dynamics Alain Haurie,Laurent Viguiet,2005-11-10 This book reviews the different approaches used to model the dynamic interactions between climate and economies and proposes new avenues of research Its fourteen chapters deal with various aspects of the building of integrated assessment models either by coupling economic growth and climate change modules or using mathematical models of viability or dynamic game theory to represent the interactions between the world regions concerned

Numerical Methods in Finance Michèle Breton,Hatem Ben-Ameur,2005-05-06 GERAD celebrates this year its 25th anniversary The Center was created in 1980 by a small group of professors and researchers of HEC Montreal McGill University and of the Ecole Polytechnique de Montreal GERAD s activities achieved sufficient scope to justify its conversion in June 1988 into a Joint Research Centre of HEC Montreal the Ecole Polytechnique de Montreal and McGill University In 1996 the U niversite du Quebec a Montreal joined these three institutions GERAD has fifty members professors more than twenty research associates and post doctoral students and more than two hundreds master and Ph D students GERAD is a multi university center and a vital forum for the devel opment of operations research Its mission is defined around the following four complementarily objectives The original and expert contribution to all research fields in GERAD s area of expertise The dissemination of research results in the best scientific outlets as well as in the society in general The training of graduate students and post doctoral researchers The contribution to the economic community by solving important problems and providing transferable tools **Time and Money** Jean-Pierre Aubin,2013-08-26 This authored monograph presents an

unconventional approach to an important topic in economic theory The author is an expert in the field of viability theory and applies this theory to analyze how an economy should be dynamically endowed so that it is economically viable Economic viability requires an assumption on the joint evolution of transactions fluctuations of prices and units of numeraire goods the sum of the transactions values and the impact of price fluctuations should be negative or equal to zero The book presents a computation of the minimum endowment which restores economic viability and derives the dynamic laws that regulate both transactions and price fluctuations The target audience primarily comprises open minded and mathematically interested economists but the book may also be beneficial for graduate students Understanding Human Life Daniel

Courgeau,2022-11-15 This book addresses the challenge of understanding human life It compares our life experience with the attempts to grasp it by astrologers eugenicists psychologists neuroscientists social scientists and philosophers The main opposition among these specialties lies between understanding and misunderstanding The book also addresses the central methodological difficulty of capturing a human life It is first examined how certain approaches may lead to a misunderstanding of human life The book contrasts the example of astrology an accepted practice in ancient civilizations but

now classified among the pseudosciences with astronomy a full fledged science since Galileo's time Another more recent approach regards human life as predetermined by genes the methods used by eugenicists and later by political regimes under the name of hereditarianism came to compete with genetics A broader analysis shows how astrology and eugenicism are not truly scientific approaches Next the book looks at the ways of capturing an imaginary or real human life story A comprehensive approach will try to fully understand their complexity while a more explanatory approach considers only certain specific phenomena of human life For example demography studies only births deaths and migration Another crucial factor in the collection of life histories is memory and its transmission Psychology and psychoanalysis have developed different schools to try to explain them The book concludes with a detailed discussion of the concepts and tools that have been proposed in more recent times for understanding the various aspects of life stories mechanisms systems hermeneutics and autonomy

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