

**METHODS OF
DYNAMIC
ECONOMICS**

JOHN HICKS

Methods Of Dynamic Economics

Econometric Society. World Congress

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Methods of Dynamic Economics John Hicks, John Richard Hicks, 1985 Capital and Growth was published in 1965 and rapidly established itself as a landmark in economic theory In this volume Sir John takes his earlier work and examines it critically for its present day value The result is a substantially reworked book based on the first and best part of his 1965 publication The theme now more clearly identified is a comparative study of the economics of change and brings in many of Hicks s subsequent developments and refinements in particular a neo Austrian theory of capital which he developed in Capital and Time 1973 A new chapter on Keynes s methods has been added The sum is a more complete classification of the family of models appropriate for analysing dynamic economics

Methods of Dynamic Economics John Richard Hicks, 1987 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

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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 **Methods of Dynamic Economics** John R. Hicks,1985

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Methods of Dynamic Economics Arjen van Witteloostuijn,Rijksuniversiteit te Limburg. Faculteit der Economische Wetenschappen,1990 **Computational Methods for the Study of Dynamic Economies** Ramon Marimon,Andrew

Scott,1999-03-04 Macroeconomics increasingly uses stochastic dynamic general equilibrium models to understand theoretical and policy issues Unless very strong assumptions are made understanding the properties of particular models requires solving the model using a computer This volume brings together leading contributors in the field who explain in detail how to implement the computational techniques needed to solve dynamic economics models A broad spread of techniques are covered and their application in a wide range of subjects discussed The book provides the basics of a toolkit which researchers and graduate students can use to solve and analyse their own theoretical models **Stability Methods**

in Dynamic Economics William A. Brock,Michael J. P. Magill,1977 [Advances in Economics and Econometrics](#)

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Gandolfo,1971-01-01 Economic Dynamics Methods and Models aims to give a simple but comprehensive treatment of mathematical methods used in economic dynamics and show how they are utilized to build and to analyze dynamic models The text also focuses on methods and every mathematical technique introduced is followed by its application to selected models The book is divided into three different parts Part I Different Equations discusses general principles first order second order higher order equations simultaneous systems and their economic applications Part II Differential Equations also discusses the same areas as those in Part I but instead features differential equations as what the section name suggests Part III More Advanced Material covers comparative statistics and the comparative principle stability of equilibrium and Liapunov's second method and linear mixed differential and difference equations as well as its other related topics The text is recommended for mathematicians and economists who have an idea on advanced mathematics and would like to know more about its applications in economics *Modeling Dynamic Economic Systems* Matthias Ruth,Bruce Hannon,2012-02-09 This

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Computational Methods in Economic Dynamics Herbert Dawid, Willi Semmler, 2011-03-23 This volume is centered around the issue of market design and resulting market dynamics The economic crisis of 2007 2009 has once again highlighted the importance of a proper design of market protocols and institutional details for economic dynamics and macroeconomics Papers in this volume capture institutional details of particular markets behavioral details of agents decision making as well as spillovers between markets and effects to the macroeconomy Computational methods are used to replicate and understand market dynamics emerging from interaction of heterogeneous agents and to develop models that have predictive power for complex market dynamics Finally treatments of overlapping generations models and differential games with heterogeneous actors are provided

New Quantitative Techniques for Economic Analysis Giorgio P. Szegö, 2014-05-10 Economic Theory Econometrics and Mathematical Economics *New Quantitative Techniques for Economic Analysis* provides a critical appraisal of the results the limits and the developments of well established quantitative techniques This book presents a detailed analysis of the quantitative techniques for economic analysis Organized into four parts encompassing 16 chapters this book begins with an overview of the general questions concerning models and model making This text then provides the main results and various interesting economic applications of some quantitative techniques that have not been widely used in the economic field Other chapters consider the principle of optimality in dynamic programming wherein the infinite sequence of consumption saving decisions can be reduced to one decision This book discusses as well the methods for online control and management of large scale systems The final chapter deals with special problems This book is a valuable resource for economists social scientists epistemologists economic historians and research workers

Econometric Analysis by Control Methods Gregory C. Chow, 1981

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