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Psychology Press "Of interest to advanced students of economics as well as those seeking a greater understanding of the influence of mathematics on 'the dismal science'. Advanced Mathematical Economics follows a long and celebrated tradition of the application of mathematical concepts to the social and physical sciences."--Jacket.

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Springer Advances in Mathematical Economics is a publication of the Research Center for Mathematical Economics, which was founded in 1997 as an international scientific association that aims to promote research activities in mathematical economics. Our publication was launched to realize our long-term goal of bringing together those mathematicians who are seriously interested in obtaining new challenging stimuli from economic theories and those economists who are seeking effective mathematical tools for their research. The scope of Advances in Mathematical Economics includes, but is not limited to, the following fields: - economic theories in various fields based on rigorous mathematical reasoning; - mathematical methods (e.g., analysis, algebra, geometry, probability) motivated by economic theories; - mathematical results of potential relevance to economic theory; - historical study of mathematical economics. Authors are asked to develop their original results as fully as possible and also to give a clear-cut expository overview of the problem under discussion. Consequently, we will also invite articles which might be considered too long for publication in journals.

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NEW MATHEMATICAL ADVANCES IN ECONOMIC DYNAMICS

Routledge Originally published in 1985. Mathematical methods and models to facilitate the understanding of the processes of economic dynamics and prediction were refined considerably over the period before this book was written. The field had grown; and

many of the techniques involved became extremely complicated. Areas of particular interest include optimal control, non-linear models, game-theoretic approaches, demand analysis and time-series forecasting. This book presents a critical appraisal of developments and identifies potentially productive new directions for research. It synthesises work from mathematics, statistics and economics and includes a thorough analysis of the relationship between system understanding and predictability.

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Springer Published once a year under the auspices of the Research Center of Mathematical Economics in Tokyo, this series brings together mathematicians interested in economic theories and economists seeking effective mathematical tools to aid their research. Articles set forth original results and detailed overviews of the problems under discussion, offering readers a clear understanding of both economic and mathematical theories.

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ADVANCED MATHEMATICAL METHODS

Cambridge University Press This text is a self-contained second course on mathematical methods dealing with topics in linear algebra and multivariate calculus that can be applied to statistics.

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DIFFERENTIAL EQUATIONS, BIFURCATIONS, AND CHAOS IN ECONOMICS

World Scientific Although the application of differential equations to economics is a vast and vibrant area, the subject has not been systematically studied; it is often treated as a subsidiary part of mathematical economics textbooks. This book aims to fill that void by providing a unique blend of the theory of differential equations and their exciting applications to dynamic economics. Containing not

just a comprehensive introduction to the applications of the theory of linear (and linearized) differential equations to economic analysis, the book also studies nonlinear dynamical systems, which have only been widely applied to economic analysis in recent years. It provides comprehensive coverage of the most important concepts and theorems in the theory of differential equations in a way that can be understood by any reader who has a basic knowledge of calculus and linear algebra. In addition to traditional applications of the theory to economic dynamics, the book includes many recent developments in different fields of economics.

ADVANCES IN MATHEMATICAL ECONOMICS

OPTIMIZATION IN ECONOMICS AND FINANCE

SOME ADVANCES IN NON-LINEAR, DYNAMIC, MULTI-CRITERIA AND STOCHASTIC MODELS

Springer Science & Business Media Some recent developments in the mathematics of optimization, including the concepts of invexity and quasimax, have not yet been applied to models of economic growth, and to finance and investment. Their applications to these areas are shown in this book.

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FURTHER MATHEMATICS FOR ECONOMIC ANALYSIS

Pearson Education The book is written for advanced undergraduate and graduate students of economics who have a basic undergraduate course in calculus and linear algebra. It presents most of the mathematical tools they will encounter in their advanced courses in economics. It is also suited for self-study because of the answers it offers to problems throughout the book.

ADVANCES IN MATHEMATICAL FINANCE

Springer Science & Business Media This self-contained volume brings together a collection of chapters by some of the most distinguished researchers and practitioners in the field of mathematical finance and financial engineering. Presenting state-of-the-art developments in theory and practice, the book has real-world applications to fixed income models, credit risk models, CDO pricing, tax rebates, tax arbitrage, and tax equilibrium. It is a valuable resource for graduate students, researchers, and practitioners in mathematical finance and financial engineering.

MATHEMATICAL FINANCE

CORE THEORY, PROBLEMS AND STATISTICAL ALGORITHMS

Routledge Written in a rigorous yet logical and easy to use style, spanning a range of disciplines, including business, mathematics, finance and economics, this comprehensive textbook offers a systematic, self-sufficient yet concise presentation of the main topics and related parts of stochastic analysis and statistical finance that are covered in the majority of university programmes. Providing all explanations of basic concepts and results with proofs and numerous examples and problems, it includes: an introduction to probability theory a detailed study of discrete and continuous time market models a comprehensive review of Ito calculus and statistical methods as a basis for statistical estimation of models for pricing a detailed discussion of options and their pricing, including American options in a continuous time setting. An excellent introduction to the topic, this textbook is an essential resource for all students on undergraduate and postgraduate courses and advanced degree programs in econometrics, finance, applied mathematics and mathematical modelling as well as academics and practitioners.

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COMPLEX AND CHAOTIC NONLINEAR DYNAMICS

ADVANCES IN ECONOMICS AND FINANCE, MATHEMATICS AND STATISTICS

Springer Science & Business Media Complex dynamics constitute a growing and increasingly important area as they offer a strong potential to explain and formalize natural, physical, financial and economic phenomena. This book pursues the ambitious goal to bring together an extensive body of knowledge regarding complex dynamics from various academic disciplines. Beyond its focus on economics and finance, including for instance the evolution of macroeconomic growth models towards nonlinear structures as well as signal processing applications to stock markets, fundamental parts of the book are devoted to the use of nonlinear dynamics in mathematics, statistics, signal theory and processing. Numerous examples and applications, almost 700 illustrations and numerical simulations based on the use of Matlab make the book an essential reference for researchers and students from many different disciplines who are interested in the nonlinear field. An appendix recapitulates the basic mathematical concepts required to use the book.

ADVANCES IN ARTIFICIAL ECONOMICS

Springer The book presents a peer-reviewed collection of papers presented during the 10th issue of the Artificial Economics conference, addressing a variety of issues related to macroeconomics, industrial organization, networks, management and finance, as well as purely methodological issues. The field of artificial economics covers a broad range of methodologies relying on computer simulations in order to model and study the complexity of economic and social phenomena. The grounding principle of artificial economics is the analysis of aggregate properties of simulated systems populated by interacting adaptive agents that are equipped with heterogeneous individual behavioral rules. These macroscopic properties are neither foreseen nor intended by the artificial agents but generated collectively by them. They are emerging characteristics of such artificially simulated systems.

PHILOSOPHY OF MATHEMATICS AND ECONOMICS

IMAGE, CONTEXT AND PERSPECTIVE

Routledge 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.

MATHEMATICAL FINANCIAL ECONOMICS

A BASIC INTRODUCTION

Springer This textbook is an elementary introduction to the key topics in mathematical finance and financial economics - two realms of ideas that substantially overlap but are often treated separately from each other. Our goal is to present the highlights in the field, with the emphasis on the financial and economic content of the models, concepts and results. The book provides a novel, unified treatment of the subject by deriving each topic from common fundamental principles and showing the interrelations between the key themes. Although the presentation is fully rigorous, with some rare and clearly marked exceptions, the book restricts itself to the use of only elementary mathematical concepts and techniques. No advanced mathematics (such as stochastic calculus) is used.

ELEMENTS OF MATHEMATICS FOR ECONOMICS AND FINANCE

Springer Science & Business Media This book equips undergraduates with the mathematical skills required for degree courses in economics, finance, management, and business studies. The fundamental ideas are described in the simplest mathematical terms, highlighting threads of common mathematical theory in the various topics. Coverage helps readers become confident and competent in the use of mathematical tools and techniques that can be applied to a range of problems.