

# Computational Approaches To Economic Problems

*Numerical Methods in Economics* Kenneth L. Judd 1998-09-28 To harness the full power of computer technology, economists need to use a broad range of mathematical techniques. In this book, Kenneth Judd presents techniques from the numerical analysis and applied mathematics literatures and shows how to use them in economic analyses. The book is divided into five parts. Part I provides a general introduction. Part II presents basics from numerical analysis on  $\mathbb{R}^n$ , including linear equations, iterative methods, optimization, nonlinear equations, approximation methods, numerical integration and differentiation, and Monte Carlo methods. Part III covers methods for dynamic problems, including finite difference methods, projection methods, and numerical dynamic programming.

Part IV covers perturbation and asymptotic solution methods. Finally, Part V covers applications to dynamic equilibrium analysis, including solution methods for perfect foresight models and rational expectation models. A website contains supplementary material including programs and answers to exercises.

[Computational Methods for Turbulent, Transonic, and Viscous Flows](#) Jean-André Essers 1983

**Computational Economics** Oscar Afonso 2015-08-27 Computational Economics: A concise introduction is a comprehensive textbook designed to help students move from the traditional and comparative static analysis of economic models, to a modern and dynamic computational study. The ability to equate an economic problem, to formulate it into a

mathematical model and to solve it computationally is becoming a crucial and distinctive competence for most economists. This vital textbook is organized around static and dynamic models, covering both macro and microeconomic topics, exploring the numerical techniques required to solve those models. A key aim of the book is to enable students to develop the ability to modify the models themselves so that, using the MATLAB/Octave codes provided on the book and on the website, students can demonstrate a complete understanding of computational methods. This textbook is innovative, easy to read and highly focused, providing students of economics with the skills needed to understand the essentials of using numerical methods to solve economic problems. It also provides more technical readers with an easy way to cope with economics through modelling and simulation. Later in the book, more elaborate economic models and advanced numerical methods are introduced which will

prove valuable to those in more advanced study. This book is ideal for all students of economics, mathematics, computer science and engineering taking classes on Computational or Numerical Economics.

**Book Review Index** 2003 Vols. 8-10 of the 1965-1984 master cumulation constitute a title index.

**Economic Report Series** 1974\*

*Computational Economic Systems* Manfred Gilli  
2013-03-09 The approach to many problems in economic analysis has changed drastically with the development and dissemination of new and more efficient computational techniques. *Computational Economic Systems: Models, Methods & Econometrics* presents a selection of papers illustrating the use of new computational methods and computing techniques to solve economic problems. Part I of the volume consists of papers which focus on modelling economic systems, presenting computational methods to investigate the evolution of behavior of economic

agents, techniques to solve complex inventory models on a parallel computer and an original approach for the construction and solution of multicriteria models involving logical conditions. Contributions to Part II concern new computational approaches to economic problems. We find an application of wavelets to outlier detection. New estimation algorithms are presented, one concerning seemingly related regression models, a second one on nonlinear rational expectation models and a third one dealing with switching GARCH estimation. Three contributions contain original approaches for the solution of nonlinear rational expectation models.

Handbook of Computational Economics H.M.

Amman 1996-06-13 Handbook of computational economics. - v. 1

Adaptive Bidding in Single-Sided Auctions under Uncertainty Clemens van Dinther 2007-01-10 In the last years electronic markets, especially online auctions, have become very popular and

received more and more attention in both, business (B2B) as well as in public practice (B2C and C2C). Science, however, is still far from having studied all phenomena and effects which can be observed on electronic markets. Apart from theoretic analysis, other approaches are necessary to evaluate and understand market effects. This book shows that and how software agents can be used to simulate bidding behaviour in electronic auctions. The main emphasis of this book is to apply computational economics to market theory. It summarizes the most common and up-to-date agent-based simulation methods and tools and develops the simulation software AMASE. On basis of the introduced methods a model is established to simulate bidding behaviour under uncertainty. The book addresses researchers, computer scientists, economists and students who are interested in applying agent-based computational methods to electronic markets. It helps to learn more about simulations in

economics in general and common agent-based methods and tools in particular. The reader finds basic definitions and learns how to build an appropriate model for the posed research question. It is the first time that quantitative results are presented for the problem of valuation uncertainty. These results significantly contribute to existing research in computational economics and supplements interesting research aspects.

**Stanford Bulletin** 2006

**Computational Methods for Problems of Acoustics with Particular Reference to Exterior Domains** Stanford University. Division of Applied Mechanics. Division of Applied Mechanics 1991

**Computational Economics and Economic Theory** Kenneth L. Judd 1997 This essay examines the idea and potential of a computational approach to theory, ' discusses methodological issues raised by such computational methods, and outlines the

problems associated with the dissemination of computational methods and the exposition of computational results. We argue that the study of a theory need not be confined to proving theorems, that current and future computer technologies create new possibilities for theoretical analysis, and that by resolving these issues we can create an intellectual atmosphere in which computational methods will make substantial contributions to economic analysis.

*Advances in Economics and Econometrics*  
Econometric Society. World Congress  
2003-01-20 Sample Text

**Computational Approaches to Economic Problems** Hans M. Amman 2013-03-09 This volume contains a selection of papers presented at the first conference of the Society for Computational Economics held at ICC Institute, Austin, Texas, May 21-24, 1995. Twenty-two papers are included in this volume, devoted to applications of computational methods for the empirical analysis of economic and financial

systems; the development of computing methodology, including software, related to economics and finance; and the overall impact of developments in computing. The various contributions represented in the volume indicate the growing interest in the topic due to the increased availability of computational concepts and tools and the necessity of analyzing complex decision problems. The papers in this volume are divided into four sections: Computational methods in econometrics, Computational methods in finance, Computational methods for a social environment and New computational methods.£/LISTE

*Agent-based Approaches in Economic and Social Complex Systems* Akira Namatame 2002

*Computational Economic Systems* Manfred Gilli 1996 A selection of 14 papers from a June 1994 meeting in Amsterdam illustrate the use of new computational methods and computing techniques to solve economic problems. The topics include investigating the evolution of

behavior of economic agents, solving complex inventory models on a parallel computer, an original approach to constructing and solving multi-criteria models involving logical conditions, applying wavelets to outlier detection, new estimation algorithms, and solving nonlinear rational expectation models. Reproduced from typescripts. Annotation copyright by Book News, Inc., Portland, OR

**Advanced Computational Methods for Knowledge Engineering** Hoai An Le Thi 2015-05-04 This volume contains the extended versions of papers presented at the 3rd International Conference on Computer Science, Applied Mathematics and Applications (ICCSAMA 2015) held on 11-13 May, 2015 in Metz, France. The book contains 5 parts: 1. Mathematical programming and optimization: theory, methods and software, Operational research and decision making, Machine learning, data security, and bioinformatics, Knowledge information system, Software

engineering. All chapters in the book discuss theoretical and algorithmic as well as practical issues connected with computation methods & optimization methods for knowledge engineering and machine learning techniques.

**Mathematical Reviews** 2001

**Journal of Economic Dynamics & Control**  
2002

*An Introductory Guide to EC Competition Law and Practice* Valentine Korah 1994

*Nonlinear Methods in Economic Dynamics and Optimal Control* 1992

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