

The Hamiltonian Approach to Dynamic Economics

Edited by

DAVID CASS

KARL SHELL

*ECONOMIC THEORY
AND MATHEMATICAL ECONOMICS*

The Hamiltonian Approach To Dynamic Economics

Alan S. Blinder, Philip Friedman



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The Hamiltonian Approach to Dynamic Economics David Cass, Karl Shell, 2014-05-10 The Hamiltonian Approach to Dynamic Economics focuses on the application of the Hamiltonian approach to dynamic economics and attempts to provide some unification of the theory of heterogeneous capital. Emphasis is placed on the stability of long run steady state equilibrium in models of heterogeneous capital accumulation. Generalizations of the Samuelson-Scheinkman approach are also given. Moreover, conditions are sought on the geometry of the Hamiltonian function that is on static technology that suffice to preserve under not necessarily small perturbation the basic properties of the Hamiltonian dynamical system. Comprised of eight essays, this book begins with an introduction to Hamiltonian dynamics in economics followed by a discussion on optimal steady states of n sector growth models when utility is discounted. Optimal growth and decentralized or descriptive growth models in both continuous and discrete time are treated as applications of Hamiltonian dynamics. The problem of optimal growth with zero discounting is considered with emphasis on a steepness condition on the Hamiltonian function. The general problem of decentralized growth with instantaneously adjusted expectations about price changes is also analyzed along with the global asymptotic stability of optimal control systems with applications to the theory of economic growth. This monograph will be of value to mathematicians and economists. *The Hamiltonian Approach to Dynamic Economics* David Cass, Karl Shell, 1976

Capital Theory and Dynamics Edwin Burmeister, 1980-11-28 Capital theory and dynamics are cornerstones for almost every branch of economics. Except in a fictional world where the economies of yesterday, today, and tomorrow are identical, issues of capital formation and dynamic behaviour must always arise. Although the specialist literature is technically demanding, Professor Burmeister shows that its important results can be understood and their economic significance grasped by those who do not possess the mathematical literacy required to follow rigorous proofs. Even if future events are known with certainty, they still influence the current economic state. This is the pure role of time. That future events are not known with certainty adds another complexity. This book focuses mainly on the pure role of time. Cycles and Chaos in Economic Equilibrium Jess Benhabib, 2021-02-09 In recent years, economists have begun to use the techniques of non-linear dynamics to show that some apparently erratic and turbulent economic phenomena reflect subtle underlying patterns. How do cyclic and chaotic dynamics arise in economic models of equilibrium? How can empirical methods be used to detect nonlinearities and cyclic and chaotic structures in economic models? In examining these questions, this book brings together the most significant work that has been done to date in economics based chaos theory. Selected here particularly for the economist who is not a specialist in chaos theory, the essays, some previously unpublished and others not widely available, describe a new tool for understanding business cycles, stabilization policy, and forecasting. The contributors to the volume are William J. Baumol, Jess Benhabib, Michele Boldrin, William A. Brock, Richard H. Day, Raymond J. Deneckere, Allan Drazen, Jean Michel Grandmont, Kenneth L. Judd, Bruno Jullien, Guy Laroque, Blake LeBaron, Bruce McNevin.

Luigi Montrucchio Salih Nefti Kazuo Nishimura James B Ramsey Pietro Reichlin Philip Rothman Chera L Sayers Jos A Scheinkman Wayne Shafer William Whitesell Edward N Wolff and Michael Woodford **Optimal Control, Stabilization and Nonsmooth Analysis** Marcio S. de Queiroz, Michael Malisoff, Peter Wolenski, 2004-04-20 This edited book contains selected papers presented at the Louisiana Conference on Mathematical Control Theory MCT 03 which brought together over 35 prominent world experts in mathematical control theory and its applications The book forms a well integrated exploration of those areas of mathematical control theory in which nonsmooth analysis is having a major impact These include necessary and sufficient conditions in optimal control Lyapunov characterizations of stability input to state stability the construction of feedback mechanisms viscosity solutions of Hamilton Jacobi equations invariance approximation theory impulsive systems computational issues for nonlinear systems and other topics of interest to mathematicians and control engineers The book has a strong interdisciplinary component and was designed to facilitate the interaction between leading mathematical experts in nonsmooth analysis and engineers who are increasingly using nonsmooth analytic tools

Lectures in Differentiable Dynamics Lawrence Markus, 1980 Offers an exposition of the central results of Differentiable Dynamics This edition includes an Appendix reviewing the developments under five basic areas nonlinear oscillations diffeomorphisms and foliations general theory dissipative dynamics general theory conservative dynamics and chaos catastrophe and multi valued trajectories **Keynes, Sraffa and the Criticism of Neoclassical Theory** Neri Salvadori, Christian Gehrke, 2012-05-23 Heinz Kurz is recognised internationally as a leading economic theorist and a foremost historian of economic thought This book pays tribute to his outstanding contributions on the occasion of his 65th birthday by bringing together a unique collection of new essays by distinguished economists from around the world Keynes Sraffa and the Criticism of Neoclassical Theory comprises twenty three essays covering themes in Keynesian economic theory in the development of the modern classical approach to economic theory linear production models and the critique of neoclassical theory The essays in this book will be an invaluable source of inspiration for economists interested in economic theory and in the evolution of economic thought They will also be of interest to postgraduate and research students specialising in economic theory and in the history of economic thought **Sraffa and Modern Economics, Volume I** Roberto Ciccone, Christian Gehrke, Gary Mongiovi, 2013-06-17 Analyzing Sraffa one of the key figures in the history of economics this book explores his legacy and the relevance of his thought for modern economics Written by an array of internationally respected contributors including Schefold Aspromourgos Nell and Kurz it is an invaluable tool for all those studying the history of economic thought *Economic—Environmental—Energy Interactions* T.R. Lakshmanan, 2012-12-06 This publication is concerned with two major current debates in public policy in all affluent societies One is the widespread concern with the quality of the natural environment the quality of air water land and wilderness areas which has expressed itself in the passage and implementation in recent years of a variety of environmental laws and regulations A second debate

concerns the adequacy of energy resources to meet the requirements of a growing economy The requirement that industries must abate environmental pollution leads to increased costs of production and in turn to higher prices falling output in those industries and reduced employment and income in the region where such industries are located There may be at the same time growth in industries that supply pollution abatement equipment and services in those or other regions Over time the health and economic benefits of higher environmental quality express themselves in changing patterns of consumption

Natural Resources, Uncertainty, and General Equilibrium Systems Alan S. Blinder, Philip Friedman, 2013-10-22 Natural Resources Uncertainty and General Equilibrium Systems Essays in Memory of Rafael Lusky compiles a collection of works by economists who had been friends and colleagues of Rafael Lusky a teacher in the University of Florida and contributor to theoretical resource economics This book is divided into four sections natural resources uncertainty general equilibrium systems and policy and applications In these sections this text specifically discusses the resource depletion with technological uncertainty and the Rawlsian fairness principle monopoly uncertainty and exploration and price discrimination under uncertainty The insurance theoretic aspects of workers compensation adverse selection and optimum insurance policies and difficulty with Keynesian models of aggregate demand are also elaborated This compilation likewise deliberates the exchange model of bilateral trade optimal taxes on foreign lending and extended linear permanent expenditure system ELPES This publication is a useful reference for economists and students concerned with theoretical resource economics

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