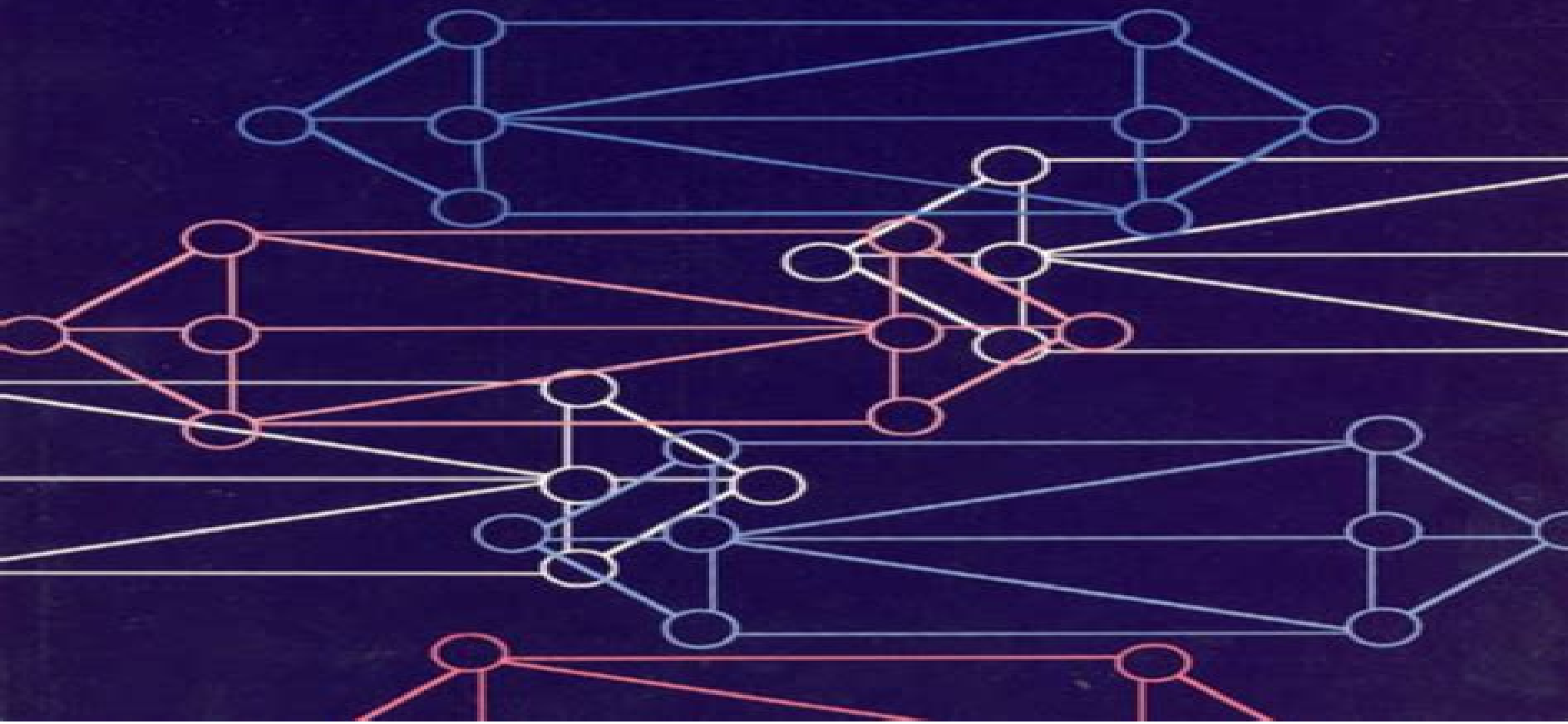


DAVID GALE

# THE THEORY OF LINEAR ECONOMIC MODELS



# Linear Economic Theory

**James C. Moore**



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*Linear Programming and Economic Analysis* Robert Dorfman, Paul A. Samuelson, Robert M. Solow, 2012-10-10 Designed primarily for economists and those interested in management economics who are not necessarily accomplished mathematicians this text offers a clear concise exposition of the relationship of linear programming to standard economic analysis The research and writing were supported by The RAND Corporation in the late 1950s Linear programming has been one of the most important postwar developments in economic theory but until publication of the present volume no text offered a comprehensive treatment of the many facets of the relationship of linear programming to traditional economic theory This book was the first to provide a wide ranging survey of such important aspects of the topic as the interrelations between the celebrated von Neumann theory of games and linear programming and the relationship between game theory and the traditional economic theories of duopoly and bilateral monopoly Modern economists will especially appreciate the treatment of the connection between linear programming and modern welfare economics and the insights that linear programming gives into the determinateness of Walrasian equilibrium The book also offers an excellent introduction to the important Leontief theory of input output as well as extensive treatment of the problems of dynamic linear programming Successfully used for three decades in graduate economics courses this book stresses practical problems and specifies important concrete applications

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*Recursive Models of Dynamic Linear Economies* Lars Peter Hansen, Thomas J. Sargent, 2018-07-10 A guide to the economic modeling of household preferences from two leaders in the field A common set of mathematical tools underlies dynamic optimization dynamic estimation and filtering In *Recursive Models of Dynamic Linear Economies* Lars Peter Hansen and Thomas Sargent use these tools to create a class of econometrically tractable models of prices and quantities They present examples from microeconomics macroeconomics and asset pricing The models are cast in terms of a representative consumer While Hansen and Sargent demonstrate the analytical benefits acquired when an analysis with a representative consumer is possible they

also characterize the restrictiveness of assumptions under which a representative household justifies a purely aggregative analysis Hansen and Sargent unite economic theory with a workable econometrics while going beyond and beneath demand and supply curves for dynamic economies They construct and apply competitive equilibria for a class of linear quadratic Gaussian dynamic economies with complete markets Their book based on the 2012 Gorman lectures stresses heterogeneity aggregation and how a common structure unites what superficially appear to be diverse applications An appendix describes MATLAB programs that apply to the book's calculations

**History of Economic Theory** T. Negishi, 2014-06-28 This volume aims to interest students of modern economic theory in the history of economics For this purpose past economic theories are considered from the point of view of current economic theories and translated if possible and necessary into mathematical models It is emphasized that the currently dominating mainstream theory is not the only possible theory and that there are many past theories which have important significance to the advancement of economic theory in the present situation or will have it in the near future After a brief discussion on the history of economics from the point of view of contemporary economic theory a bird's eye view of the historical development of economics is given so that readers can see the significance of topics to be discussed in subsequent chapters in a proper historical perspective These topics are carefully chosen to show not only what great economists in the past contributed to the development of economics but also what suggestions for solving our own current problems we can obtain by reworking problems they had to face The book can be used in advanced undergraduate as well as graduate classes on the history of economics Mathematical techniques used can easily be understood by advanced undergraduates of economics major since some models constructed originally by contemporary mathematical economists are carefully reformulated without losing the essence basic calculus and the rudiments of linear algebra being sufficient for understanding

**A History of Economic Theory and Method** Robert B. Ekelund, Jr., Robert F. Hébert, 2013-08-30 Known for its clarity comprehensiveness and balance the latest edition of A History of Economic Theory and Method continues that tradition of excellence Ekelund and Hébert's survey provides historical and international contexts for how economic models have served social needs throughout the centuries beginning with the ancient Greeks through the present time The authors not only trace ideas that have persisted but skillfully demonstrate that past discredited ideas also have a way of spawning critical thinking and encouraging new directions in economic analysis Coverage that distinguishes the Sixth Edition from its predecessors includes a detailed analysis of economic solutions by John Stuart Mill and Edwin Chadwick to problems raised by the Industrial Revolution the role of psychology and experiments in understanding demand and consumer behavior discussions of modern economic theory as it interrelates with other social sciences and a close look at the historical development of the critical role of entrepreneurship both in its productive and unproductive variants The authors' creative approach gives readers a feel for the thought processes of the great minds in economics and underscores key ideas impacting contemporary thought and practice Well-crafted discussions are further

enriched by absorbing examples and figures Thorough suggested reading lists give options for more in depth explorations by interested readers

**Advanced Economic Theory LPSPE** HL Ahuja, 2019 This authoritative and comprehensive text is an advanced treatise on microeconomics Featuring simplified mathematical treatment the book covers a wide spectrum of theories and concepts aimed at effective understanding of advanced economic theory This revised edition explores further the concept of economic efficiency and the concept of utility and its critique by Prof Amartya Sen It further includes an incisive analysis of Hicksian and Slutsky substitution effect The revision also includes important distinctions and critical analysis of several functions expositing the latest developments in the field

**Mathematical Methods of Game and Economic Theory** Jean-Pierre Aubin, 2007-01-01 Mathematical economics and game theory approached with the fundamental mathematical toolbox of nonlinear functional analysis are the central themes of this text Both optimization and equilibrium theories are covered in full detail The book's central application is the fundamental economic problem of allocating scarce resources among competing agents which leads to considerations of the interrelated applications in game theory and the theory of optimization Mathematicians mathematical economists and operations research specialists will find that it provides a solid foundation in nonlinear functional analysis This text begins by developing linear and convex analysis in the context of optimization theory The treatment includes results on the existence and stability of solutions to optimization problems as well as an introduction to duality theory The second part explores a number of topics in game theory and mathematical economics including two person games which provide the framework to study theorems of nonlinear analysis The text concludes with an introduction to non linear analysis and optimal control theory including an array of fixed point and subjectivity theorems that offer powerful tools in proving existence theorems

Activity-based Costing, Linear Economic Theory, and the Theory of the Firm Melvin A. Hughes, 1994

Equilibrium and Disequilibrium in Economic Theory G. Schwödiauer, 2012-12-06 This volume is the result of a conference held at the Institute for Advanced Studies Vienna There is still a gap reflected both in fundamental methodological differences and in the style of analysis between the Walrasian and Edgeworthian tradition of general equilibrium theory and the theoretical and policy problems raised in the framework of Keynesian and post Keynesian macroeconomics The conference succeeded in bringing together economic theorists working in fields ranging from abstract problems of mathematical equilibrium analysis to applied macroeconomic theory and it is hoped that the present volume will contribute to bridging the above mentioned hiatus As organizer of the meeting and editor of its proceedings I want to thank the Institute for Advanced Studies for providing facilities and funds I am also sincerely grateful to all my colleagues from the Institute for their generous help in particular to Mrs Monika Herkner without whose assistance and organizational talent the conference would certainly not have been the success it in fact in the opinion of all participants turned out to have been Furthermore I wish to express my gratitude towards all participants in the meeting and contributors to the volume whose patient support of the whole enterprise proved indispensable To Mrs Elfriede

Auracher I am deeply indebted for her skillful and effective general management of the editorial work and her invaluable assistance in compiling the indexes      *Convex Structures and Economic Theory* Hukukane Nikaido,2016-06-03 Mathematics in Science and Engineering Volume 51 Convex Structures and Economic Theory consists of an account of the theory of convex sets and its application to several basic problems that originate in economic theory and adjacent subject matter This volume includes examples of problems pertaining to interesting static and dynamic phenomena in linear and nonlinear economic systems as well as models initiated by Leontief von Neumann and Walras The topics covered are the mathematical theorems on convexity simple multisector linear systems balanced growth in nonlinear systems and efficient allocation and growth The working of Walrasian competitive economies special features of competitive economies and Jacobian matrix and global univalence are also covered This publication is suitable for advanced students of mathematical economics and related fields but is also beneficial for anyone who wishes to become familiar with the basic ideas methods and results in the mathematical treatment in economic theory through a detailed exposition of a number of typical representative problems

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## Table of Contents Linear Economic Theory

1. Understanding the eBook Linear Economic Theory
  - The Rise of Digital Reading Linear Economic Theory
  - Advantages of eBooks Over Traditional Books
2. Identifying Linear Economic Theory
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Linear Economic Theory
  - User-Friendly Interface
4. Exploring eBook Recommendations from Linear Economic Theory
  - Personalized Recommendations
  - Linear Economic Theory User Reviews and Ratings
  - Linear Economic Theory and Bestseller Lists
5. Accessing Linear Economic Theory Free and Paid eBooks
  - Linear Economic Theory Public Domain eBooks
  - Linear Economic Theory eBook Subscription Services
  - Linear Economic Theory Budget-Friendly Options
6. Navigating Linear Economic Theory eBook Formats
  - ePub, PDF, MOBI, and More
  - Linear Economic Theory Compatibility with Devices
  - Linear Economic Theory Enhanced eBook Features
7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Linear Economic Theory
  - Highlighting and Note-Taking Linear Economic Theory
  - Interactive Elements Linear Economic Theory
8. Staying Engaged with Linear Economic Theory

- Joining Online Reading Communities
- Participating in Virtual Book Clubs
- Following Authors and Publishers Linear Economic Theory
- 9. Balancing eBooks and Physical Books Linear Economic Theory
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Linear Economic Theory
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Linear Economic Theory
  - Setting Reading Goals Linear Economic Theory
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Linear Economic Theory
  - Fact-Checking eBook Content of Linear Economic Theory
  - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
- 14. Embracing eBook Trends
  - Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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