

Temporary Equilibrium

Selected Readings

Edited by
JEAN-MICHEL GRANDMONT

***ECONOMIC THEORY, ECONOMETRICS,
AND MATHEMATICAL ECONOMICS***

Temporary Equilibrium Selected Readings Economic Theory Econometrics And Mathematical Economics

Masanao Aoki



Temporary Equilibrium Selected Readings Economic Theory Econometrics And Mathematical Economics:

Temporary Equilibrium Jean-Michel Grandmont,1988 The collection of journal articles reproduced in this volume provides a synthesis of the progress made in the last 15 years in the theory of temporary equilibrium Key Features Decision making Competitive assets markets Models of money Deterministic dynamics Stochastic processes Quantity rationing

General Equilibrium Models of Monetary Economies Ross M. Starr,2014-05-10 General Equilibrium Models of Monetary Economies Studies in the Static Foundations of Monetary Theory is a collection of essays that addresses the integration of the theory of money and the theory of value by using a mathematical general equilibrium theory The papers discuss monetary theory microeconomic theory bilateral trade transactions costs intertemporal allocation and the value of money The Arrow Debreu model of Walrasian general equilibrium theory provides a framework to represent money as a device for facilitating trade among economic agents without the use of money as a medium of exchange and as a store of value The essays analyze the rationale for using a medium of exchange for using a store of value and for holding of idle balances in equilibrium The essays show that by explicit modeling of the structure and difficulties of trade a powerful class of models which deny money and finance a role in the economy has by itself shown to have provided the foundation for the structures of trade The collection will prove helpful for economists statistician mathematicians students or professors of economics and business

Equilibrium Theory and Applications William A. Barnett,1991 The Sixth Annual International Symposium in Economic Theory and Econometrics was dedicated to Jacques Dr ze on the occasion of his retirement Finance Constraints and the Theory of Money S. C. Tsiang,2014-05-10 Finance Constraints and the Theory of Money Selected Papers gathers together the work of S C Tsiang one of the most cogent critics of the Keynesian stock approach to money in all its forms and one of the foremost champions of the flow approach Tsiang s papers focus on finance constraints and the theory of money tackling topics such as the role of money in trade balance stability and the monetary theoretic foundation of the modern monetary approach to the balance of payments as well as the diffusion of reserves and the money supply multiplier Comprised of 17 chapters this volume begins by providing a background to the development of Tsiang s thinking on monetary theory and why he objected to the Keynesian stock equilibrium approach to money The reader is then introduced to speculation and income stability misconceptions in monetary theory and their influences on financial and banking practices and liquidity preference in general equilibrium analysis Subsequent chapters deal with the optimum supply of money the total inadequacy of Keynesian balance of payments theory and the rationale of the mean standard deviation analysis skewness preference and the demand for money This book will be a useful resource for practitioners interested in economic theory econometrics and mathematical economics **Temporary Equilibrium** Jean-Michel Grandmont,1988 The collection of journal articles reproduced in this volume provides a synthesis of the progress made in the last 15 years in the theory of temporary equilibrium Key Features Decision making Competitive assets markets Models of money Deterministic dynamics Stochastic

processes Quantity rationing *Journal of Economic Literature* ,2002 *The American Economic Review* ,1989 **Index**
of Economic Articles in Journals and Collective Volumes ,1988 **Optimization of Stochastic Systems** Masanao

Aoki,1989 From the Preface The first edition of this book was written mainly for audiences with physical science and engineering backgrounds Nevertheless it reached some readers with economic and management science training Analytical training of graduate students in economics and management sciences had progressed much in the last 20 years and many new research results and optimization algorithms have also become available My own interest in the meantime has shifted to the analysis of dynamics and optimization problems of economic and management science origin With these developments and changes I decided to rewrite much of the first edition to make it more accessible to graduate students and professionals in social sciences I have also incorporated some new analytic tools that I deem useful in analyzing the dynamic and stochastic problems which confront these readers I hope that my efforts successfully bring intertemporal optimization problems closer to economics professionals New topics introduced into this second edition appear mostly in Chapters 2 4 5 6 and 8 Martingales and martingale differences are introduced early in Chapter 2 Some limit theorems and asymptotic properties of linear state space models driven by martingale differences are presented Because many excellent books are available on martingales and their limit theorems derivations and proofs are mostly sketchy and readers are referred to these sources The results in Chapter 2 are applied in Chapters 5 6 and 8 among other places The notion of dynamic aggregation and its relation to cointegration and error correction models are developed in Chapter 4 Some recursive parameter estimation schemes and their statistical properties are included in Chapters 5 and 6 Here again books devoted entirely to these topics are available in the literature and much had to be omitted to keep the second edition to a manageable size In an appendix to Chapter 7 a potentially very powerful tool in proving convergence of adaptive schemes is outlined Rational expectations models and their solution methods are developed in Chapter 8 because of their wide spread interest to economists A very important class of problems in sequential decision problems revolves around questions of approximating nonlinear dynamics or more generally complex situations with a sequence of less complex ones Chapter 9 does not begin to do justice to this class of problems but is included as being suggestive of works to be done When I first started contemplating the revision of the first edition I benefited from a list of excellent suggestions from Rick van der Ploeg though I did not necessarily incorporate all of his suggestions Conversations with Thomas Sargent and Victor Solo were useful in organizing the material into the form of the second edition I also benefited from discussions with Hashem Pesaran and correspondences with L Broze in finalizing Chapter 8 Some material in this book was used as lecture notes in a graduate course in the Department of Economics University of California Los Angeles the winter quarter of 1987 I thank the participants in the course for many useful comments Key Features This major revision of the First Edition addresses optimization problems stated in stochastic difference equations which often contain uncertain or randomly varying parameters Presents a set of concepts and

techniques useful in analyzing or controlling stochastic dynamic processes with possible incompletely specified characteristics It discusses basic system properties such as Stability and observability Dynamic programming formulations of optimal and adaptive control problems Parameter estimation schemes and their convergence behavior Solution methods for rational expectations models using martingale differences Monetary Economics Jagdish Handa,2002-11-01 A comprehensive overview of advanced monetary economics integrating the presentation of monetary theory with empirical formulations and their empirical tests Unlike most texts this book brings together in a single unified source the core areas of monetary economics Key features include cross country comparison of central banking in the US UK and developing countries theories and empirical studies on money demand including precautionary and buffer stock models and monetary aggregation detailed comparison of Keynesian and modern classical macroeconomic theoretical and policy models a focus on the role of money and financial institutions and growth *Bibliographic Guide to Business and Economics* New York Public Library. Research Libraries,1987 **American Book Publishing Record** ,1988 A London Bibliography of the Social Sciences ,1931 Vols 1 4 include material to June 1 1929 Sequential Control with Incomplete Information E. L. Presman,Ernst L'vovich Presman,I. N. Sonin,Isaak Mikhaïlovich Sonin,1990 This book is devoted to a specific problem in the general theory of optimal control sequential control under conditions of incomplete information The main results concern the case in which at each moment of continuous or discrete time only a finite number of controls are admissible and the results of control action conducted in a Bayesian framework are represented by realizations of random variables whose distributions for a given control correspond to one of several alternative hypotheses This situation is related to problems in the sequential distribution of resources with incomplete information problems in the sequential setting of prices in the face of random demand search problems and so on Similar problems are found in the general theory of statistical decisions and in the theory of planning experiments under the name of multi armed bandit problems and in the theory of automatic control as problems of dual control *Hahn and Economic Methodology* Thomas Boylan,Paschal O'Gorman,2012-03-15 Hahn on Methodology The Quest for Understanding addresses two fundamental questions i what is distinctive about economic theorising ii what is the cognitive value of the outcome of this activity of economic theorising i e economic theory We will argue that for Hahn economic theorising is distinctive with respect to four dimensions Firstly the aim of economic theory is neither to describe nor explain the real economic world as in the physical sciences Rather the aim is to achieve objective but non scientific understanding Secondly the central question for economic theory remains for Hahn how to understand but not to predict as in physics for instance how decentralised choices interact and perhaps get co ordinated Thirdly Hahn identifies three commitments without which he argues economic theorising for him is not possible Finally economic theorising has a distinctive approach which Hahn calls its grammar of argumentation **Subject Guide to Books in Print** ,1971

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Catalogue Santa Barbara State Teachers College,1975 **The New Palgrave Dictionary of Economics** ,2016-05-18 The award winning The New Palgrave Dictionary of Economics 2nd edition is now available as a dynamic online resource Consisting of over 1 900 articles written by leading figures in the field including Nobel prize winners this is the definitive scholarly reference work for a new generation of economists Regularly updated This product is a subscription based product

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