

Cycles and Chaos in Economic Equilibrium

**Edited by
JESS BENHABIB**

Cycles And Chaos In Economic Equilibrium

Stephen E. Spear, Warren Young



Cycles And Chaos In Economic Equilibrium:

Cycles and Chaos in Economic Equilibrium Jess Benhabib, 1992-03-23 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theory Selected here particularly for the economist who is not a specialist in chaos theory the essays some previously unpublished and others not widely available describe a new tool for understanding business cycles stabilization policy and forecasting The contributors to the volume are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

Nonlinear Dynamics in Equilibrium Models
John Stachurski, Alain Venditti, Makoto Yano, 2012-01-25 Optimal growth theory studies the problem of efficient resource allocation over time a fundamental concern of economic research Since the 1970s the techniques of nonlinear dynamical systems have become a vital tool in optimal growth theory illuminating dynamics and demonstrating the possibility of endogenous economic fluctuations Kazuo Nishimura s seminal contributions on business cycles chaotic equilibria and indeterminacy have been central to this development transforming our understanding of economic growth cycles and the relationship between them The subjects of Kazuo s analysis remain of fundamental importance to modern economic theory This book collects his major contributions in a single volume Kazuo Nishimura has been recognized for his contributions to economic theory on many occasions being elected fellow of the Econometric Society and serving as an editor of several major journals Chapter Introduction is available open access under a Creative Commons Attribution NonCommercial NoDerivatives 4.0 International License via link.springer.com

Business Cycles and Depressions David Glasner, 2013-12-16 Experts define review and evaluate economic fluctuations Economic and business uncertainty dominate today s economic analyses This new Encyclopedia illuminates the subject by offering 323 original articles on every major aspect of business cycles fluctuations financial crises recessions and depressions The work of more than 200 experts including many of the leading researchers in the field the articles cover a broad range of subjects including capsule biographies of leading economists born before 1920 Individual entries explore banking panics the cobweb cycle consumer durables the depression of 1937 1938 Otto Eckstein Friedrich Engels experimental price bubbles forced savings lass Steagall Act Friedrich hagen qualitative indicators use of macro econometric models monetary neutrality Phillips Curve Paul Samuelson Say s law supply side recessions James Tokin trend and random wages Thorstein Veblen worker job turnover and more

Business Cycles: Theory and Empirical

Methods Willi Semmler, 2012-12-06 In macrodynamics and business cycle analysis we find nowadays a variety of approaches elaborating frameworks for studying the fluctuations in economic and financial data These approaches are viewed from Keynesian monetarist and rational expectations standpoints There are now also numerous empirical methods for the testing of nonlinear data generating mechanisms This volume brings together a selection of contributions on theories of the business cycle and new empirical methods and synthesizes the new results The volume i gives an overview of current models and modern concepts and tools for analyzing the business cycle ii demonstrates where possible the relation of those models to the history of business cycle analysis and iii presents current work surveys and original work on new empirical methods of studying cycle generating mechanisms *Nonlinear Dynamics and Economics* William A. Barnett, Alan P. Kirman, Mark Salmon, 1996-10-28 This 1997 book presents developments in nonlinear economic dynamics along with related research from other fields including mathematics statistics biology and physics **Analytical Methods in Economics** Akira Takayama, 1993 An accessible introduction to the analytical foundation of economics Economic Dynamics Giancarlo Gandolfo, 1997 Treating the mathematical methods used in the economic dynamics this book shows how they are utilised to build and analyse dynamical models Accordingly the focus is on the methods and every new mathematical technique introduced is followed by its application to select economic models The mathematical methods covered range from elementary linear difference and differential equations and simultaneous systems to the qualitative analysis of non linear dynamical systems Stability considerations are stressed throughout including many advanced topics Bifurcation and chaos theory are also dealt with The reader is guided through a step by step analysis of each topic be it a mathematical method or an economic model The Study Edition also provides the reader with solutions to the numerous exercises *Telecommunications Transformation* Erik Bohlin, Stanford L. Levin, 1998 This volume of papers by leading telecommunications experts from around the world addresses in an integrated fashion the ongoing transformation of telecommunications The book covers technology economics the law and other social sciences and focuses on both theory and policy Major topics include the impact of new technology on networks and users network evolution and firm structure and strategy pricing and interconnection demand and policy for the Internet and competition and the United States Telecommunications Act of 1996 The papers in this book represent a unique integration of topics appropriate for a converging industry and they also include the first wide ranging analysis and critique of telecommunications policy in the United States following the 1996 Act *Cycles, Growth and Structural Change* Lionello F Punzo, 2003-09-02 This volume gathers together key new contributions on the subject of the relationship both empirical and theoretical between economic oscillations growth and structural change Employing a sophisticated level of mathematical modelling the collection contains articles from amongst others William Baumol Katsuhito Iwai and William Brock Nonlinearity, Bounded Rationality, and Heterogeneity Tamotsu Onozaki, 2018-01-28 This book pursues a nonlinear approach in considering both chaotic dynamical

models and agent based simulation models of economics as well as their dynamical behaviors Three key concepts arising in this context are nonlinearity bounded rationality and heterogeneity which also make up the title of the book Nonlinearity is the warp that runs throughout all models because systems that exhibit chaotic or other complex behavior in the absence of any exogenous disturbances are absolutely nonlinear Bounded rationality constitutes the woof because economic systems do not exhibit complex behavior if all agents are perfectly rational as is usually assumed in neoclassical economics Agents who are boundedly rational have to struggle to do their best with limited information and tend to adapt to their economic environment without knowing what is the best Furthermore the heterogeneity of firms or consumers dyes the fabric of complex dynamics woven from the warp and woof

An Introduction to Wavelets and Other Filtering Methods in Finance and Economics Ramazan Gençay,Faruk Selçuk,Brandon J. Whitcher,2001-10-12 An Introduction to Wavelets and Other Filtering Methods in Finance and Economics presents a unified view of filtering techniques with a special focus on wavelet analysis in finance and economics It emphasizes the methods and explanations of the theory that underlies them It also concentrates on exactly what wavelet analysis and filtering methods in general can reveal about a time series It offers testing issues which can be performed with wavelets in conjunction with the multi resolution analysis The descriptive focus of the book avoids proofs and provides easy access to a wide spectrum of parametric and nonparametric filtering methods Examples and empirical applications will show readers the capabilities advantages and disadvantages of each method The first book to present a unified view of filtering techniques Concentrates on exactly what wavelets analysis and filtering methods in general can reveal about a time series Provides easy access to a wide spectrum of parametric and non parametric filtering methods

Encyclopedia of Business Analytics and Optimization Wang, John,2014-02-28 As the age of Big Data emerges it becomes necessary to take the five dimensions of Big Data volume variety velocity volatility and veracity and focus these dimensions towards one critical emphasis value The Encyclopedia of Business Analytics and Optimization confronts the challenges of information retrieval in the age of Big Data by exploring recent advances in the areas of knowledge management data visualization interdisciplinary communication and others Through its critical approach and practical application this book will be a must have reference for any professional leader analyst or manager interested in making the most of the knowledge resources at their disposal

The Effortless Economy of Science? Philip Mirowski,2004 A compilation of essays by the author that reveals the value for science studies of examples arising within the history of economics

Nonlinear Difference Equations H. Sedaghat,2013-03-14 It is generally acknowledged that deterministic formulations of dynamical phenomena in the social sciences need to be treated differently from similar formulations in the natural sciences Social science phenomena typically defy precise measurements or data collection that are comparable in accuracy and detail to those in the natural sciences Consequently a deterministic model is rarely expected to yield a precise description of the actual phenomenon being modelled Nevertheless as may be inferred from a study of the

models discussed in this book the qualitative analysis of deterministic models has an important role to play in understanding the fundamental mechanisms behind social science phenomena The reach of such analysis extends far beyond technical clarifications of classical theories that were generally expressed in imprecise literary prose The inherent lack of precise knowledge in the social sciences is a fundamental trait that must be distinguished from uncertainty For instance in mathematically modelling the stock market uncertainty is a prime and indispensable component of a model Indeed in the stock market the rules are specifically designed to make prediction impossible or at least very difficult On the other hand understanding concepts such as the business cycle involves economic and social mechanisms that are very different from the rules of the stock market Here far from seeking unpredictability the intention of the modeller is a scientific one i e

Handbook on Optimal Growth 1 Rose-Anne Dana,Cuong Van,Tapan Mitra,Kazuo Nishimura,2006-07-01 The problem of efficient or optimal allocation of resources is a fundamental concern of economic analysis The theory of optimal economic growth can be viewed as an aspect of this central theme which emphasizes in general the issues arising in the allocation of resources over an infinite time horizon and in particular the consumption investment decision process in models in which there is no natural terminal date This broad scope of optimal growth theory is one which has evolved over time as economists have discovered new interpretations of its central results as well as new applications of its basic methods The purpose of this handbook is to provide surveys of some significant results of the theory of optimal growth as well as the techniques of dynamic optimization theory on which they are based Armed with the results and methods of this theory a researcher should be in an advantageous position to apply these versatile methods of analysis to new issues in the area of dynamic economics as well as to contribute to the further development of the mathematical techniques of optimization over time The survey included in this volume all have as a common starting point the seminal contribution of Frank Ramsey 1928 **The Years of**

High Econometrics Francisco Louçã,1998-11-05 A fascinating and comprehensive history this book explores the most important transformation in twentieth century economics the creation of econometrics Containing fresh archival material that has not been published before and taking Ragnar Frisch as the narrator Francisco Louca discusses both the key events the establishment of the Econometric Society the Cowles Commission and the journal *Econometrica* and the major players economists like Wesley Mitchell mathematicians like John von Neumann and statisticians like Karl Pearson in history that shaped the development of econometrics He discusses the evolution of their thought detailing the debates the quarrels and the interrogations that crystallized their work and even offers a conclusion of sorts suggesting that some of the more influential thinkers abandoned econometrics or became critical of its development International in scope and appeal *The Years of High Econometrics* is an excellent accompaniment for students taking courses on probability econometric methods and the history of economic thought **Nonlinear Dynamics** Alfredo Medio,Marji Lines,2001-10-11 A systematic and

comprehensive introduction to the study of nonlinear dynamical systems in both discrete and continuous time for

nonmathematical students and researchers working in applied fields An understanding of linear systems and the classical theory of stability are essential although basic reviews of the relevant material are provided Further chapters are devoted to the stability of invariant sets bifurcation theory chaotic dynamics and the transition to chaos In the final two chapters the authors approach the subject from a measure theoretical point of view and compare results to those given for the geometrical or topological approach of the first eight chapters Includes about one hundred exercises A Windows compatible software programme called DMC provided free of charge through a website dedicated to the book allows readers to perform numerical and graphical analysis of dynamical systems Also available on the website are computer exercises and solutions to selected book exercises See www.cambridge.org/economics/resources

Advances in Mathematical Economics Toru Maruyama, 2020-02-20 The series is designed to bring together those mathematicians who are seriously interested in getting new challenging stimuli from economic theories with those economists who are seeking effective mathematical tools for their research A lot of economic problems can be formulated as constrained optimizations and equilibration of their solutions Various mathematical theories have been supplying economists with indispensable machineries for these problems arising in economic theory Conversely mathematicians have been stimulated by various mathematical difficulties raised by economic theories

Overlapping Generations Stephen E. Spear, Warren Young, 2023-09-04 The 800 pound gorilla in the room of macroeconomics is the question of why the overlapping generations model didn't become the central workhorse model for macroeconomics as opposed to the neoclassical growth model The authors here explore the co evolution of the two models

Handbook on Systemic Risk Jean-Pierre Fouque, Joseph A. Langsam, 2013-05-23 The Handbook on Systemic Risk written by experts in the field provides researchers with an introduction to the multifaceted aspects of systemic risks facing the global financial markets The Handbook explores the multidisciplinary approaches to analyzing this risk the data requirements for further research and the recommendations being made to avert financial crisis The Handbook is designed to encourage new researchers to investigate a topic with immense societal implications as well as to provide for those already actively involved within their own academic discipline an introduction to the research being undertaken in other disciplines Each chapter in the Handbook will provide researchers with a superior introduction to the field and with references to more advanced research articles It is the hope of the editors that this Handbook will stimulate greater interdisciplinary academic research on the critically important topic of systemic risk in the global financial markets

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