

Dynamic Modeling and Econometrics in  
Economics and Finance 15

Elke Moser  
Willi Semmler  
Gernot Tragler  
Vladimir M. Veliov *Editors*

# Dynamic Optimization in Environmental Economics

 Springer

# Dynamic Optimization In Environmental Economics Dynamic Modeling And Econometrics In Economics And Finance

**David A. Kendrick, P. Ruben  
Mercado, Hans M. Amman**



## **Dynamic Optimization In Environmental Economics Dynamic Modeling And Econometrics In Economics And Finance:**

Dynamic Optimization in Environmental Economics Elke Moser, Willi Semmler, Gernot Tragler, Vladimir M.

Veliov, 2014-07-08 The book presents new developments in the dynamic modeling and optimization methods in environmental economics and provides a huge range of applications dealing with the economics of natural resources the impacts of climate change and of environmental pollution and respective policy measures The interrelationship between economic activities and environmental quality the development of cleaner technologies the switch from fossil to renewable resources and the proper use of policy instruments play an important role along the path towards a sustainable future Biological physical and economic processes are naturally involved in the subject and postulate the main modelling simulation and decision making tools the methods of dynamic optimization and dynamic games

**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

Control Systems and Mathematical Methods in Economics Gustav Feichtinger, Raimund M. Kovacevic, Gernot

Tragler, 2018-06-08 Since the days of Lev Pontryagin and his associates the discipline of Optimal Control has enjoyed a tremendous upswing not only in terms of its mathematical foundations but also with regard to numerous fields of application which have given rise to highly active research areas Few scholars however have been able to make contributions to both the mathematical developments and the socio economic applications Vladimir Veliov is one of them In the course of his scientific career he has contributed highly influential research on mathematical aspects of Optimal Control Theory as well as applications in Economics and Operations Research One of the hallmarks of his research is its impressive breadth This volume published on the occasion of his 65th birthday accurately reflects that diversity The mathematical aspects covered include stability theory for difference inclusions metric regularity generalized duality theory the Bolza problem from a functional analytic perspective and fractional calculus In turn the book explores various applications of control theory such as population dynamics population economics epidemiology optimal growth theory resource and energy economics environmental management and climate change Further topics include optimal liquidity dynamics of the firm and wealth inequality

**Optimization and Applications** Milojica Jaćimović, Michael Khachay, Vlasta Malkova, Mikhail Posypkin, 2020-01-08 This book constitutes the refereed proceedings of the 10th International Conference on Optimization and Applications OPTIMA 2019 held in Petrovac Montenegro in September October 2019 The 35 revised full papers presented were carefully reviewed and selected from 117 submissions The papers cover such topics as optimization operations research optimal control game theory and their numerous applications in practical problems of operations

research data analysis and software development      Dynamic Programming in Economics Cuong Van, Rose-Anne Dana, 2003-04-30 Dynamic Programming in Economics is an outgrowth of a course intended for students in the first year PhD program and for researchers in Macroeconomics Dynamics It can be used by students and researchers in Mathematics as well as in Economics The purpose of Dynamic Programming in Economics is twofold a to provide a rigorous but not too complicated treatment of optimal growth models in infinite discrete time horizon b to train the reader to the use of optimal growth models and hence to help him to go further in his research We are convinced that there is a place for a book which stays somewhere between the minimum tool kit and specialized monographs leading to the frontiers of research on optimal growth      The Oxford Handbook of the Macroeconomics of Global Warming Lucas Bernard, Willi Semmler, 2015 The Oxford Handbook of the Macroeconomics of Global Warming analyzes the macroeconomics of global warming especially the economics of possible preventative measures various policy changes and potential effects of climate change on developing and developed nations      Complex Systems in Finance and Econometrics Robert A. Meyers, 2010-11-03 Finance Econometrics and System Dynamics presents an overview of the concepts and tools for analyzing complex systems in a wide range of fields The text integrates complexity with deterministic equations and concepts from real world examples and appeals to a broad audience      **Green Growth and Sustainable Development** Jesús Crespo Cuaresma, Tapio Palokangas, Alexander Tarasyev, 2012-12-21 The book examines problems associated with green growth and sustainable development on the basis of recent contributions in economics natural sciences and applied mathematics especially optimal control theory Its main topics include pollution biodiversity exhaustible resources and climate change The integrating framework of the book is dynamic systems theory which offers a common basis for multidisciplinary research and mathematical tools for solving complicated models leading to new insights in environmental issues      Computational Economics David A. Kendrick, P. Ruben Mercado, Hans M. Amman, 2011-10-23 The ability to conceptualize an economic problem verbally to formulate it as a mathematical model and then represent the mathematics in software so that the model can be solved on a computer is a crucial skill for economists Computational Economics contains well known models and some brand new ones designed to help students move from verbal to mathematical to computational representations in economic modeling The authors focus however is not just on solving the models but also on developing the ability to modify them to reflect one's interest and point of view The result is a book that enables students to be creative in developing models that are relevant to the economic problems of their times Unlike other computational economics textbooks this book is organized around economic topics among them macroeconomics microeconomics and finance The authors employ various software systems including MATLAB Mathematica GAMS the nonlinear programming solver in Excel and the database systems in Access to enable students to use the most advantageous system The book progresses from relatively simple models to more complex ones and includes appendices on the ins and outs of running each program The book is intended for use by

advanced undergraduates and professional economists and even as a first exposure to computational economics by graduate students Organized by economic topics Progresses from simple to more complex models Includes instructions on numerous software systems Encourages customization and creativity

**Modeling, Dynamics, Optimization and Bioeconomics II** Alberto A. Pinto, David Zilberman, 2017-09-30 The concepts and techniques presented in this volume originated from the fields of dynamics statistics control theory computer science and informatics and are applied to novel and innovative real world applications Over the past few decades the use of dynamic systems control theory computing data mining machine learning and simulation has gained the attention of numerous researchers from all over the world Admirable scientific projects using both model free and model based methods coevolved at today's research centers and are introduced in conferences around the world yielding new scientific advances and helping to solve important real world problems One important area of progress is the bioeconomy where advances in the life sciences are used to produce new products in a sustainable and clean manner In this book scientists from all over the world share their latest insights and important findings in the field The majority of the contributed papers for this volume were written by participants of the 3rd International Conference on Dynamics Games and Science DGSIII held at the University of Porto in February 2014 and at the Berkeley Bioeconomy Conference at the University of California at Berkeley in March 2014 The aim of the project of this book Modeling Dynamics Optimization and Bioeconomics II follows the same aim as its companion piece Modeling Dynamics Optimization and Bioeconomics I namely the exploration of emerging and cutting edge theories and methods for modeling optimization dynamics and bioeconomy

**Quantitative and Applied Research Methodology in Economics** Niranjan Devkota, Sushanta Kumar Mahapatra, 2025-06-06 This book is an illustrative and comprehensive guide designed to help readers understand and navigate the complex world of academic writing and research in economics Written by experienced researchers this book offers theoretical and practical insights into the research process It provides an understanding of the foundations of the research process like research design methodology problem definition data collection and analysis among others The authors also share insights into the process of preparing proofreading and publishing academic papers With their experience in the field of academic research to this book they provide practical examples and step by step guidance to assist in research related issues The section on how to prepare and publish academic papers is a must read for students and early career researchers as it offers valuable guidance on how to succeed in the highly competitive world of academic publishing With its clear and concise writing this book will be an indispensable resource for undergraduate and postgraduate economics students teachers independent readers and early career researchers as well as those seeking a deeper understanding of research methodology in economics

**A Dynamic Theory of the Firm: Production, Finance and Investment** Paul van Loon, 2012-12-06 This volume is the final result of the research project Micro growth model that was sponsored by the Central Research Pool of Tilburg University the Netherlands Apart from the University Council for this important financial

support I owe Prof Dr Fiet Verheyen very much for the way in which he introduced me into scientific circles and for the way in which he supervised and stimulated my work Dr Jan de Jong and Peter Janssen C E Technical University of Eindhoven piloted me safely through the mathematics of optimal control theory and removed some technical barriers Their help was indispensable for the success of this project I would also like to mention the kind support of Prof Dr Jack Kleijnen who gave me many valuable hints on how to present the results of this project In this way I was able to contact with several researchers inside and outside the Netherlands Most grateful I am to Prof Dr Charles Tapiero Jerusalem University who commented on important parts of this book in a constructive way and who suggested many subjects for further research Also Mr Geert Jan van Schijndel Tilburg University should be mentioned here because he closely read the work and I appreciated his remarks and corrections very much Many colleagues have contributed to the results of this research project in a direct or indirect way Especially I should like to mention my contacts with Prof Dr Economic Dynamics and Information Jaroslav Zajac, 2007-08-01 This book analyzes the existence of equilibria in economies having a measured space of agents and a continuum of agents and commodities Excessive homogeneity with respect to agent productivity leads to instability and non uniqueness of a given stationary state and the indeterminacy of the corresponding stationary state equilibrium Sufficient heterogeneity leads to global saddle path stability uniqueness of a given stationary state and the global uniqueness of the corresponding equilibrium

**Empirical Economic and Financial Research** Jan Beran, Yuanhua Feng, Hartmut Hebbel, 2014-11-07 The purpose of this book is to establish a connection between the traditional field of empirical economic research and the emerging area of empirical financial research and to build a bridge between theoretical developments in these areas and their application in practice Accordingly it covers broad topics in the theory and application of both empirical economic and financial research including analysis of time series and the business cycle different forecasting methods new models for volatility correlation and of high frequency financial data and new approaches to panel regression as well as a number of case studies Most of the contributions reflect the state of art on the respective subject The book offers a valuable reference work for researchers university instructors practitioners government officials and graduate and post graduate students as well as an important resource for advanced seminars in empirical economic and financial research

**Topics in Dynamic Model Analysis** Mario Faliva, Maria Grazia Zoia, 2006-01-20 Classical econometrics which plunges its roots in economic theory with simultaneous equations models SEM as offshoots and time series econometrics which stems from economic data with vector autoregressive VAR models as offsprings scour like the Janus's facing heads the flowing of economic variables so as to bring to the fore their autonomous and non autonomous dynamics It is up to the so called final form of a dynamic SEM on the one hand and to the so called representation theorems of unit root VAR models on the other to provide informative closed form expressions for the trajectories or time paths of the economic variables of interest Should we look at the issues just put forward from a mathematical standpoint the emblematic models of both classical and time

series econometrics would turn out to be difference equation systems with ad hoc characteristics whose solutions are attained via a final form or a representation theorem approach The final form solution algebraic technicalities apart arises in the wake of classical difference equation theory displaying besides a transitory autonomous component an exogenous one along with a stochastic nuisance term This follows from a properly defined matrix function inversion admitting a Taylor expansion in the lag operator because of the assumptions regarding the roots of a determinant equation peculiar to SEM specifications

Modeling, Stochastic Control, Optimization, and Applications George Yin, Qing Zhang, 2019-07-16 This volume collects papers based on invited talks given at the IMA workshop in Modeling Stochastic Control Optimization and Related Applications held at the Institute for Mathematics and Its Applications University of Minnesota during May and June 2018 There were four week long workshops during the conference They are 1 stochastic control computation methods and applications 2 queueing theory and networked systems 3 ecological and biological applications and 4 finance and economics applications For broader impacts researchers from different fields covering both theoretically oriented and application intensive areas were invited to participate in the conference It brought together researchers from multi disciplinary communities in applied mathematics applied probability engineering biology ecology and networked science to review and substantially update most recent progress As an archive this volume presents some of the highlights of the workshops and collect papers covering a broad range of topics

**Experimenting with Dynamic Macromodels** PierCarlo Nicola, 2008-02-01 This book presents a macroeconomic dynamic model la Solow Swan including the market for labor in a discrete time structure The model is expanded to include expenditure on R D and public expenditure on infrastructure For each of the three models the results are shown in time series figures which demonstrate that even small changes in the parameters produce responses in the time behavior of the main variables from steady growth to regular cycles to chaotic like time paths

*The Unaffordable Price of Static Decision-making Models* Fouad El Ouardighi, Gustav Feichtinger, 2025-07-01 At the 15th Viennese Workshop on Optimal Control and Dynamic Games held in July 2022 experts in economics and the management sciences identified a concerning trend static decision making models while less effective than dynamic ones are becoming increasingly prevalent This book aims to address the economic and social costs associated with reliance on static models and to demonstrate the advantages of applying dynamic approaches Static models may be easier to formulate but they often overlook the long term consequences of decisions promoting myopic practices that can lead to poor outcomes In contrast dynamic models foster a more comprehensive perspective enabling foresight in decision making which is crucial for issues involving stock variables such as pollution reputation and inventory The book explores the limitations of static models including their inability to capture long term outcomes history dependent solutions and the impact of abrupt contextual changes It also highlights recent advances in dynamic modeling techniques that can enhance accuracy and help adapt to complex decision making environments By promoting the shift from static to dynamic models this book aspires to open new

research opportunities and provide valuable insights for researchers students policymakers and managers in the fields of economics and the management sciences      *APAIS 1994: Australian public affairs information service ,      Graduate Studies ,1989*



## **Dynamic Optimization In Environmental Economics Dynamic Modeling And Econometrics In Economics And Finance** Book Review: Unveiling the Magic of Language

In a digital era where connections and knowledge reign supreme, the enchanting power of language has are more apparent than ever. Its capability to stir emotions, provoke thought, and instigate transformation is really remarkable. This extraordinary book, aptly titled "**Dynamic Optimization In Environmental Economics Dynamic Modeling And Econometrics In Economics And Finance**," compiled by a highly acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound impact on our existence. Throughout this critique, we will delve into the book is central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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