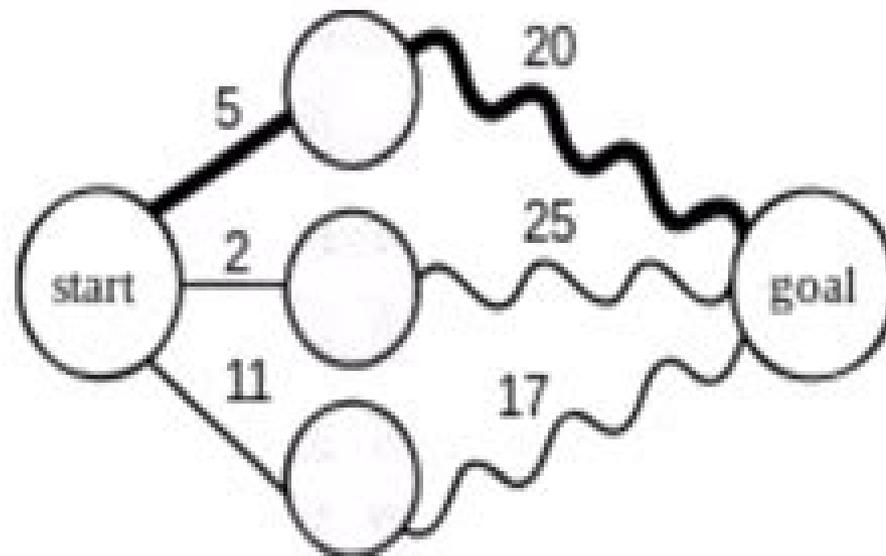


# Dynamic programming



# Dynamic Programming In Economics

**Huangqi Zhang**



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*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

**Dynamic Programming of Economic Decisions** Martin F. Bach, 2013-11-11 Dynamic Programming is the analysis of multistage decision in the sequential mode It is now widely recognized as a tool of great versatility and power and is applied to an increasing extent in all phases of economic analysis operations research technology and also in mathematical theory itself In economics and operations research its impact may someday rival that of linear programming The importance of this field is made apparent through a growing number of publications Foremost among these is the pioneering work of Bellman It was he who originated the basic ideas formulated the principle of optimality recognized its power coined the terminology and developed many of the present applications Since then mathematicians statisticians operations researchers and economists have come in laying more rigorous foundations KARLIN BLACKWELL and developing in depth such application as to the control of stochastic processes HOWARD JEWELL The field of inventory control has almost split off as an independent branch of Dynamic Programming on which a great deal of effort has been expended ARROW KARLIN SCARF WIDTIN WAGNER Dynamic Programming is also playing an increasing role in modern mathematical control theory BELLMAN Adaptive Control Processes 1961 Some of the most exciting work is going on in adaptive programming which is closely related to sequential statistical analysis particularly in its Bayesian form In this monograph the reader is introduced to the basic ideas of Dynamic Programming

Dynamic Programming of Economic Decisions Martin J. Beckmann, 1968 Textbook on dynamic programming as methodology of operational research and decision making covers theoretical aspects mathematical and research methodology etc

*Bibliography* *Dynamic Economics* Jerome Adda, Russell W. Cooper, 2003-08-29 An integrated approach to the empirical application of dynamic optimization programming models for students and researchers This book is an effective concise text for students and researchers that combines the tools of dynamic programming with numerical techniques and simulation based econometric methods Doing so it bridges the traditional gap between theoretical and empirical research and offers an integrated framework for studying applied problems in macroeconomics and microeconomics In part I the authors first review the formal theory of dynamic optimization they then present the numerical tools and econometric techniques necessary to evaluate the theoretical models In language accessible to a reader with a limited background in econometrics

they explain most of the methods used in applied dynamic research today from the estimation of probability in a coin flip to a complicated nonlinear stochastic structural model These econometric techniques provide the final link between the dynamic programming problem and data Part II is devoted to the application of dynamic programming to specific areas of applied economics including the study of business cycles consumption and investment behavior In each instance the authors present the specific optimization problem as a dynamic programming problem characterize the optimal policy functions estimate the parameters and use models for policy evaluation The original contribution of *Dynamic Economics Quantitative Methods and Applications* lies in the integrated approach to the empirical application of dynamic optimization programming models This integration shows that empirical applications actually complement the underlying theory of optimization while dynamic programming problems provide needed structure for estimation and policy evaluation

*Recursive Methods in Economic Dynamics* Nancy L. Stokey,1989-10-10 This rigorous but brilliantly lucid book presents a self contained treatment of modern economic dynamics Stokey Lucas and Prescott develop the basic methods of recursive analysis and illustrate the many areas where they can usefully be applied

**Dynamic Programming and Mathematical Economics** Richard Bellman,1963

*Numerical Dynamic Programming in Economics* John Rust,1994

**Dynamic Programming Solutions for Economic Models Requiring Little Information about the Future** Hans Ulrich Buhl,1983

*Dynamic Programming and Its Application in Economics and Finance* Cai Yongyang,2009 Multistage decision problems are numerically challenging Typically the work to solve such problems is an exponential function with respect to both the number of stages and the number of decision parameters The problems have been researched extensively and a wide variety of methods to solve them have been proposed Inevitably all methods are limited in the size of problem they can solve The purpose of our work is to develop a new more efficient algorithm and one that can run on parallel architectures thereby extending significantly the size of problems that are tractable We present a numerical dynamic programming algorithm that has three components optimization approximation and integration A key feature of the approximation methods we use is to preserve mathematical features such as convexity and differentiability which enables us to use powerful optimization methods To illustrate the efficiency of the new method we present extensive results on optimal growth models and dynamic portfolio problems using our implementation of the algorithm on the Condor Master Worker system

**Dynamic Economics** Gregory C. Chow,1997 This work presents the optimization framework for dynamic economics and treats a number of topics in economics including growth macroeconomics microeconomics finance and dynamic games The book also teaches by examples using concepts to solve simple problems moving on to general propositions

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*U.S. Government Research Reports* ,1964

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requires solving the model using a computer This volume brings together leading contributors in the field who explain in detail how to implement the computational techniques needed to solve dynamic economics models A broad spread of techniques are covered and their application in a wide range of subjects discussed The book provides the basics of a toolkit which researchers and graduate students can use to solve and analyse their own theoretical models

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