

MATHEMATICAL ECONOMICS

Lecture Notes¹

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August 2017

¹I am especially grateful to Joergen Jung, Mike Treuden, and Nathaniel Throckmorton for their tremendous contributions to these notes. I also thank Michael Kaganovich and Eric Leeper for their guidance and for giving me the opportunity to develop and teach this course during graduate school. Several classes of Indiana University and Auburn University graduate students provided suggestions and corrections. Comments are welcome and all remaining errors are mine. The views expressed in these notes are my own and do not necessarily reflect the views of the Federal Reserve Bank of Dallas or the Federal Reserve System.

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vector space of real N uples with the usual inner product denoted by $\langle \cdot, \cdot \rangle$. In this paper P is a nonempty compact polyhedral set of \mathbb{R}^N . f is a real valued function defined on \mathbb{R}^N continuously differentiable and $f|_P$ is the line ly constrained minimization problem stated as $\min_{x \in P} f(x)$. For computing stationary points of problem t_j we propose a method which attempts to operate within the linear simplex method structure. This method then appears as a same type of method as the convex simplex method of Zangwill [6]. It is however different and has the advantage of being less technical with regards to the Zangwill method. It has also a simple geometrical interpretation which makes it more understandable and more open to other improvements. Also in the case where f is convex an implementable line search is proposed which is not the case in the Zangwill method. Moreover if $f(x) = c^T x$ this method will coincide with the simplex method, this is also true in the case of the convex simplex method. If $f(x) = |x|$ it will be almost the same as the algorithm given by Bazaraa, Goode, Rardin [2].

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