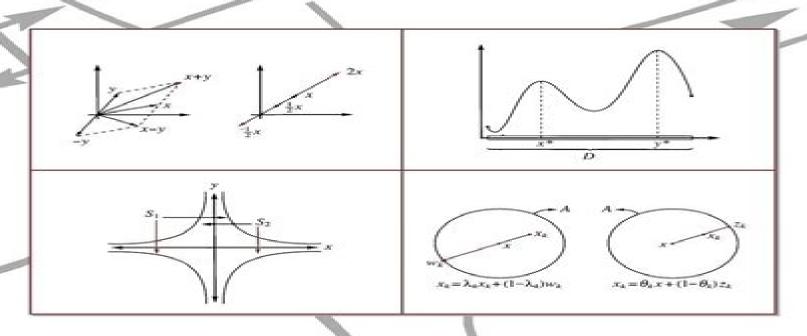
A First Course in Optimization Theory



Rangarajan K. Sundaram

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A First Course in Optimization Theory Rangarajan K. Sundaram, 1996-06-13 Divided into three separate parts this book introduces students to optimization theory and its use in economics and allied disciplines A preliminary chapter and three appendices are designed to keep the book mathematically self contained Mathematics For Economists Malcolm Pemberton, Nicholas Rau, 2007 This book is a self contained treatment of all the mathematics needed by undergraduate and beginning graduate students of economics Building up gently from a very low level the authors provide a clear systematic coverage of calculus and matrix algebra and easily accessible introductions to optimization and dynamics The emphasis throughout is on intuitive argument and problem solving All methods are illustrated by well chosen examples and exercises selected from central areas of modern economic analysis New features of the second edition include a thorough exposition of dynamic optimization in discrete and continuous time an introduction to the rigorous mathematical analysis used in graduate level economics Brain Storm Optimization Algorithms Shi Cheng, Yuhui Shi, 2019-06-03 Brain Storm Optimization BSO algorithms are a new kind of swarm intelligence method which is based on the collective behavior of human beings i e on the brainstorming process Since the introduction of BSO algorithms in 2011 many studies on them have been conducted They not only offer an optimization method but could also be viewed as a framework of optimization techniques The process employed in the algorithms could be simplified as a framework with two basic operations the converging operation and the diverging operation A good enough optimum could be obtained through recursive solution divergence and convergence The resulting optimization algorithm would naturally have the capability of both convergence and divergence This book is primarily intended for researchers engineers and graduate students with an interest in BSO algorithms and their applications The chapters cover various aspects of BSO algorithms and collectively provide broad insights into what these algorithms have to offer The book is ideally suited as a graduate level textbook whereby students may be tasked with the study of the rich variants of BSO algorithms that involves a hands on implementation to demonstrate the utility and applicability of BSO algorithms in solving optimization problems Dynamic General Equilibrium Modelling Burkhard Heer, Alfred Maussner, 2005-12-05 Modern business cycle theory and growth theory uses stochastic dynamic general equilibrium models Many mathematical tools are needed to solve these models The book presents various methods for computing the dynamics of general equilibrium models In part I the representative agent stochastic growth model is solved with the help of value function iteration linear and linear quadratic approximation methods parameterised expectations and projection methods In order to apply these methods fundamentals from numerical analysis are reviewed in detail Part II discusses methods for solving heterogeneous agent economies In such economies the distribution of the individual state variables is endogenous This part of the book also serves as an introduction to the modern theory of distribution economics Applications include the dynamics of the income distribution over the business cycle or the overlapping generations model Through an accompanying

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