

*Applied Computational
Economics and Finance*

*Mario J. Miranda
and Paul L. Fackler*

Applied Computational Economics And Finance

Hal R. Varian



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mathematical modeling with various aspects of social science Special algorithms can be created to simulate an artificial society and a detailed analysis can subsequently be used to project social realities This Ebook specifically deals with computations using the NetLogo platform and is intended for researchers interested in advanced human geography and mathematical modeling studies

Optimization in Economics and Finance Bruce D. Craven, Sardar M. N. Islam, 2005
 Extends the optimization techniques in a form that may be adopted for modeling social choice problems The models in this book provide possible models for a society's social choice for an allocation that maximizes welfare and utilization of resources A computer program SCOM is presented here for computing social choice models by optimal control

Applied Stochastic Models and Control for Finance and Insurance Charles S. Tapiero, 2012-12-06
 Applied Stochastic Models and Control for Finance and Insurance presents at an introductory level some essential stochastic models applied in economics finance and insurance Markov chains random walks stochastic differential equations and other stochastic processes are used throughout the book and systematically applied to economic and financial applications In addition a dynamic programming framework is used to deal with some basic optimization problems The book begins by introducing problems of economics finance and insurance which involve time uncertainty and risk A number of cases are treated in detail spanning risk management volatility memory the time structure of preferences interest rates and yields etc The second and third chapters provide an introduction to stochastic models and their application Stochastic differential equations and stochastic calculus are presented in an intuitive manner and numerous applications and exercises are used to facilitate their understanding and their use in Chapter 3 A number of other processes which are increasingly used in finance and insurance are introduced in Chapter 4 In the fifth chapter ARCH and GARCH models are presented and their application to modeling volatility is emphasized An outline of decision making procedures is presented in Chapter 6 Furthermore we also introduce the essentials of stochastic dynamic programming and control and provide first steps for the student who seeks to apply these techniques Finally in Chapter 7 numerical techniques and approximations to stochastic processes are examined This book can be used in business economics financial engineering and decision sciences schools for second year Master's students as well as in a number of courses widely given in departments of statistics systems and decision sciences

The ^AOxford Handbook of Computational Economics and Finance Shu-Heng Chen, Mak Kaboudan, Ye-Rong Du, 2018-01-12
 This is an insightful survey of approaches to computational analysis of economics and finance

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