

Control theory and dynamic games in economic policy analysis

MARIA LUISA PETIT

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Control Theory And Dynamic Games In Economic Policy Analysis

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Control Theory and Dynamic Games in Economic Policy Analysis Maria Luisa Petit,1990 This book deals with the stabilisation and control of centralised policy making and its economic implications

The Theory of Economic Policy in a Strategic Context Nicola Acocella,Giovanni Di Bartolomeo,Andrew Hughes Hallett,2013 Developing a new and highly innovative theory of economic policy this book deals with conflicts between strategic actions by public and private agents It builds on the Lucas critique but also applies the tools introduced by Tinbergen and Theil to dynamic policy games and from there derives a new theory of economic policy Its main propositions describe such properties in the models currently used for policy making as neutrality and equilibrium existence uniqueness and multiplicity These properties are key to understanding the impact of concepts such as rational expectations time inconsistency communication and the use of policy announcements As the numerous examples show they are useful both for model building and for devising optimal institutions The Theory of Economic Policy in a Strategic Context is an essential but accessible tool for economic researchers involved in policy questions

Optimization, Dynamics, and Economic Analysis Engelbert J. Dockner,Richard F. Hartl,Mikulas Luptacik,Gerhard Sorger,2012-12-06 This book includes a collection of articles that present recent developments in the fields of optimization and dynamic game theory economic dynamics dynamic theory of the firm and population dynamics and non standard applications of optimal control theory The authors of the articles are well respected authorities in their fields and are known for their high quality research in the fields of optimization and economic dynamics

Computational Methods in Economic Dynamics Herbert Dawid,Willi Semmler,2011-03-23 This volume is centered around the issue of market design and resulting market dynamics The economic crisis of 2007 2009 has once again highlighted the importance of a proper design of market protocols and institutional details for economic dynamics and macroeconomics Papers in this volume capture institutional details of particular markets behavioral details of agents decision making as well as spillovers between markets and effects to the macroeconomy Computational methods are used to replicate and understand market dynamics emerging from interaction of heterogeneous agents and to develop models that have predictive power for complex market dynamics Finally treatments of overlapping generations models and differential games with heterogeneous actors are provided

Discrete-Time Stochastic Control and Dynamic Potential Games David González-Sánchez,Onésimo Hernández-Lerma,2013-09-20 There are several techniques to study noncooperative dynamic games such as dynamic programming and the maximum principle also called the Lagrange method It turns out however that one way to characterize dynamic potential games requires to analyze inverse optimal control problems and it is here where the Euler equation approach comes in because it is particularly well suited to solve inverse problems Despite the importance of dynamic potential games there is no systematic study about them This monograph is the first attempt to provide a systematic self contained presentation of stochastic dynamic potential games

Quantitative Economic Policy Reinhard Neck,Christian

Richter, Peter Mooslechner, 2008-03-04 Econometric techniques and models are still being extensively used in the business of forecasting and policy advice This book presents recent advances in the theory and applications of quantitative economic policy with particular emphasis on fiscal and monetary policies in a European and global context The volume honors Andrew Hughes Hallett a pioneer and major scientist in quantitative economic policy analysis whose contributors are among his friends and former students

The Foundations of Economic Policy Nicola Acocella, 1998-10 Recent developments in public economics have largely been in the direction of reaffirming the limits of the market and of establishing new ones The possible existence of fundamental non convexities imperfect and asymmetric information incentive compatibility imperfect competition strategic complementarity and scale economies led to the conclusion that a large set of market failures exist such situations also imply government failure Acocella considers this complicated picture and provides a discussion of the different approaches to establishing social rankings of the possible situations and the underlying principles The arguments for and against different institutions are then analysed at a micro and macroeconomic level The market and the government are recognised as imperfect and thus complementary institutions Specific policy targets and instruments are considered in the areas of micro and macro economic policy Special attention is devoted to questions of policy management in an open economy Finally problems of domestic and international policy co ordination are considered

Differential Games in Economics and Management Science Engelbert Dockner, 2000-11-16 A comprehensive self contained survey of the theory and applications of differential games one of the most commonly used tools for modelling and analysing economics and management problems which are characterised by both multiperiod and strategic decision making Although no prior knowledge of game theory is required a basic knowledge of linear algebra ordinary differential equations mathematical programming and probability theory is necessary Part One presents the theory of differential games starting with the basic concepts of game theory and going on to cover control theoretic models Markovian equilibria with simultaneous play differential games with hierarchical play trigger strategy equilibria differential games with special structures and stochastic differential games Part Two offers applications to capital accumulation games industrial organization and oligopoly games marketing resources and environmental economics

A tool for supporting economic policy-making in the former Yugoslavia Klaus Weyerstraß, 2016 The book describes a quarterly macroeconometric multi country model for Croatia Bosnia and Herzegovina Slovenia and Serbia The model is tested by evaluating its ability to reproduce the endogenous variables in an ex post simulation Furthermore economic policy simulations are performed to analyse i isolated vs coordinated fiscal policies ii the future of the euro area and impacts on Slovenia and Serbia iii budgetary consolidation strategies for Slovenia iv how to cope with population ageing and iv impacts of Croatia s EU accession Klaus Weyerstrass is senior researcher at the Institute for Advanced Studies Vienna

Dynamic Games in Economics Josef Haunschmied, Vladimir M. Veliov, Stefan Wrzaczek, 2014-07-08 Dynamic game theory serves the purpose of including strategic interaction in decision making and is

therefore often applied to economic problems This book presents the state of the art and directions for future research in dynamic game theory related to economics It was initiated by contributors to the 12th Viennese Workshop on Optimal Control Dynamic Games and Nonlinear Dynamics and combines a selection of papers from the workshop with invited papers of high quality

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Table of Contents Control Theory And Dynamic Games In Economic Policy Analysis

1. Understanding the eBook Control Theory And Dynamic Games In Economic Policy Analysis
 - The Rise of Digital Reading Control Theory And Dynamic Games In Economic Policy Analysis
 - Advantages of eBooks Over Traditional Books
2. Identifying Control Theory And Dynamic Games In Economic Policy Analysis
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Control Theory And Dynamic Games In Economic Policy Analysis
 - User-Friendly Interface

4. Exploring eBook Recommendations from Control Theory And Dynamic Games In Economic Policy Analysis
 - Personalized Recommendations
 - Control Theory And Dynamic Games In Economic Policy Analysis User Reviews and Ratings
 - Control Theory And Dynamic Games In Economic Policy Analysis and Bestseller Lists
5. Accessing Control Theory And Dynamic Games In Economic Policy Analysis Free and Paid eBooks
 - Control Theory And Dynamic Games In Economic Policy Analysis Public Domain eBooks
 - Control Theory And Dynamic Games In Economic Policy Analysis eBook Subscription Services
 - Control Theory And Dynamic Games In Economic Policy Analysis Budget-Friendly Options
6. Navigating Control Theory And Dynamic Games In Economic Policy Analysis eBook Formats
 - ePub, PDF, MOBI, and More
 - Control Theory And Dynamic Games In Economic Policy Analysis Compatibility with Devices
 - Control Theory And Dynamic Games In Economic Policy Analysis Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Control Theory And Dynamic Games In Economic Policy Analysis
 - Highlighting and Note-Taking Control Theory And Dynamic Games In Economic Policy Analysis
 - Interactive Elements Control Theory And Dynamic Games In Economic Policy Analysis
8. Staying Engaged with Control Theory And Dynamic Games In Economic Policy Analysis
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Control Theory And Dynamic Games In Economic Policy Analysis
9. Balancing eBooks and Physical Books Control Theory And Dynamic Games In Economic Policy Analysis
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Control Theory And Dynamic Games In Economic Policy Analysis
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Control Theory And Dynamic Games In Economic Policy Analysis
 - Setting Reading Goals Control Theory And Dynamic Games In Economic Policy Analysis
 - Carving Out Dedicated Reading Time

12. Sourcing Reliable Information of Control Theory And Dynamic Games In Economic Policy Analysis
 - Fact-Checking eBook Content of Control Theory And Dynamic Games In Economic Policy Analysis
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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