

# **Economic-Mathematical Methods and Models Under Uncertainty**

**A. G. Aliyev, PhD**

  
**Apple Academic Press**



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# Economic Mathematical Methods And Models Under Uncertainty

**Giancarlo Gandolfo**



## **Economic Mathematical Methods And Models Under Uncertainty:**

**Economic-mathematical Methods and Models Under Uncertainty** Azad Aliyev,2013 Economic-Mathematical Methods and Models under Uncertainty A. G. Aliyev,2013-12-07 In this book on mathematical programming the postulate spacial time certainty of economic process at uncertainty conditions in finite dimensional vector space and the principle piecewise linear homogeneity of economic process at uncertainty conditions in finite dimensional vector space are first suggested A special theory on constructing piecewis **Economic-Mathematical Methods and Models under Uncertainty** A. G. Aliyev,2013-12-07 In this book on mathematical programming the postulate spacial time certainty of economic process at uncertainty conditions in finite dimensional vector space and the principle piecewise linear homogeneity of economic process at uncertainty conditions in finite dimensional vector space are first suggested A special theory on constructing piecewise linear economic mathematical models was developed and a criterion of multivariate prediction of economic process and their control at uncertainty conditions in a finite dimensional vector space was suggested A packet of numerical programs for computer simulation in constructing and multivariate prediction of economic state with the help of n element piecewise linear economic mathematical models with regard to the uncertainty factors effect in m dimensional vector space is also suggested This book is intended for students of economic and administrative specialties as well as for research associates in the sphere of economic mathematical methods management and banking Stochastic Optimization Models in Finance W. T. Ziemba,R. G. Vickson,2014-05-12 Stochastic Optimization Models in Finance focuses on the applications of stochastic optimization models in finance with emphasis on results and methods that can and have been utilized in the analysis of real financial problems The discussions are organized around five themes mathematical tools qualitative economic results static portfolio selection models dynamic models that are reducible to static models and dynamic models This volume consists of five parts and begins with an overview of expected utility theory followed by an analysis of convexity and the Kuhn Tucker conditions The reader is then introduced to dynamic programming stochastic dominance and measures of risk aversion Subsequent chapters deal with separation theorems existence and diversification of optimal portfolio policies effects of taxes on risk taking and two period consumption models and portfolio revision The book also describes models of optimal capital accumulation and portfolio selection This monograph will be of value to mathematicians and economists as well as to those interested in economic theory and mathematical economics Mathematical Methods and Models for Economists Angel de la Fuente,Ángel de la Fuente,2000-01-28 A textbook for a first year PhD course in mathematics for economists and a reference for graduate students in economics **Mathematical Methods and Models in Economic Planning, Management and Budgeting** Galimkair Mutanov,2014-11-04 This book describes a system of mathematical models and methods that can be used to analyze real economic and managerial decisions and to improve their effectiveness Application areas include management of development and operation budgets assessment and management of

economic systems using an energy entropy approach equation of exchange rates and forecasting foreign exchange operations evaluation of innovative projects monitoring of governmental programs risk management of investment processes decisions on the allocation of resources and identification of competitive industrial clusters The proposed methods and models were tested on the example of Kazakhstan's economy but the generated solutions will be useful for applications at other levels and in other countries Regarding your book *Mathematical Methods and Models in Economics* I am impressed because now it is time when econometrics is becoming more appreciated by economists and by schools that are the hosts or employers of modern economists Your presented results really impressed me John F Nash Jr Princeton University Nobel Memorial Prize in Economic Sciences The book is within my scope of interest because of its novelty and practicality First there is a need for realistic modeling of complex systems both natural and artificial that conclude computer and economic systems There has been an ongoing effort in developing models dealing with complexity and incomplete knowledge Consequently it is clear to recognize the contribution of Mutanov to encapsulate economic modeling with emphasis on budgeting and innovation Secondly the method proposed by Mutanov has been verified by applying to the case of the Republic of Kazakhstan with her vibrant emerging economy Thirdly Chapter 5 of the book is of particular interest for the computer technology community because it deals with innovation In summary the book of Mutanov should become one of the outstanding recognized pragmatic guides for dealing with innovative systems Andrzej Rucinski University of New Hampshire This book is unique in its theoretical findings and practical applicability The book is an illuminating study based on an applied mathematical model which uses methods such as linear programming and input output analysis Moreover this work demonstrates the author's great insight and academic brilliance in the fields of finance technological innovations and marketing vis vis the market economy From both theoretical and practical standpoint this work is indeed a great achievement Yeon Cheon Oh President of Seoul National University

**Handbook of Mathematical Economics: Mathematical approaches to microeconomic theory** Kenneth Joseph Arrow, Michael D. Intriligator, 1981 V 1 Historical introduction v 2 Mathematical approaches to microeconomic theory v 3 Mathematical approaches to welfare economics **Hitotsubashi Journal of Economics**, 2008

**Selected Water Resources Abstracts**, 1970 Models for Planning Under Uncertainty Hercules Vladimirov, 1995

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