Dynamic Modeling and Econometrics in Economics and Finance 15

Elke Moser Willi Semmler Gernot Tragler Vladimir M. Veliov *Editors* 

# Dynamic Optimization in Environmental Economics



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**Cornell University** 

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The Unaffordable Price of Static Decision-making Models Fouad El Ouardighi, Gustav Feichtinger, 2025-07-01 At the 15th Viennese Workshop on Optimal Control and Dynamic Games held in July 2022 experts in economics and the management sciences identified a concerning trend static decision making models while less effective than dynamic ones are becoming increasingly prevalent This book aims to address the economic and social costs associated with reliance on static models and to demonstrate the advantages of applying dynamic approaches Static models may be easier to formulate but they often overlook the long term consequences of decisions promoting myopic practices that can lead to poor outcomes In contrast dynamic models foster a more comprehensive perspective enabling foresight in decision making which is crucial for issues involving stock variables such as pollution reputation and inventory The book explores the limitations of static models including their inability to capture long term outcomes history dependent solutions and the impact of abrupt contextual changes It also highlights recent advances in dynamic modeling techniques that can enhance accuracy and help adapt to

complex decision making environments By promoting the shift from static to dynamic models this book aspires to open new research opportunities and provide valuable insights for researchers students policymakers and managers in the fields of economics and the management sciences Topics in Dynamic Model Analysis Mario Faliva, Maria Grazia Zoia, 2006-01-20 Classical econometrics which plunges its roots in economic theory with simultaneous equations models SEM as offshoots and time series econometrics which stems from economic data with vector autoregr sive VAR models as offsprings scour like the Janus s facing heads the flowing of economic variables so as to bring to the fore their autonomous and non autonomous dynamics It is up to the so called final form of a dynamic SEM on the one hand and to the so called representation theorems of unit root VAR models on the other to provide informative closed form expressions for the trajectories or time paths of the economic vari ables of interest Should we look at the issues just put forward from a mathematical standpoint the emblematic models of both classical and time series econometrics would turn out to be difference equation systems with ad hoc characteristics whose solutions are attained via a final form or a representation theorem approach. The final form solution algebraic technicalities apart arises in the wake of classical difference equation theory display ing besides a transitory autonomous component an exogenous one along with a stochastic nuisance term This follows from a properly defined ma trix function inversion admitting a Taylor expansion in the lag operator be cause of the assumptions regarding the roots of a determinant equation pe culiar to SEM specifications **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 The New Palgrave Dictionary of Economics, 2016-05-18 The award winning The New Palgrave Dictionary of Economics 2nd edition is now available as a dynamic online resource Consisting of over 1 900 articles written by leading figures in the field including Nobel prize winners this is the definitive scholarly reference work for a new generation of economists Regularly updated This product is a subscription based product Environment & Planning A. ,1988-07 Cornell University Courses of Study Cornell University, 2007 **Artificial Economics** Philippe Mathieu, Bruno Beaufils, Olivier Brandouy, 2005-12-17 Agent based Computational Economics ACE is a new discipline of economics largely grounded on concepts like evolution auto organisation and emergence it intensively uses computer simulations as well as artificial intelligence mostly based on multi agents systems. The purpose of this book is to give an up to date view of the scientific production in the fields of Agent based Computational Economics mainly in Market Finance and Game Theory Based on communications given at AE 2005 Lille USTL France this book offers a wide panorama of recent advances in ACE both theoretical and methodological that will interest academics as well as practitioners Peterson's Graduate Programs in the Humanities, Arts, and Social Sciences 1996 Peterson's Guides, Peterson's Guides Staff, Peterson's, 1995-12-17 Graduate

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