Record Nr. UNINA9910299990003321 Advances in Mathematical Economics Volume 18 / / edited by Shigeo **Titolo** Kusuoka, Toru Maruyama Pubbl/distr/stampa Tokyo:,: Springer Japan:,: Imprint: Springer,, 2014 **ISBN** 4-431-54834-3 Edizione [1st ed. 2014.] 1 online resource (148 p.) Descrizione fisica Collana Advances in Mathematical Economics, , 1866-2226; ; 18 Disciplina 330.0151 Soggetti Game theory **Probabilities** Applied mathematics **Engineering mathematics** Game Theory, Economics, Social and Behav. Sciences Probability Theory and Stochastic Processes Applications of Mathematics Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Description based upon print version of record. Note generali Nota di bibliografia Includes bibliographical references at the end of each chapters and index. Optimal Control Problems Governed By A Second Order Ordinary Nota di contenuto Differential Equation With M-Point Boundary Condition (Charles Castaing, C. Godet-Thobie, Le Xuan Truongz, Bianca Satco) --Stochastic Mesh Methods For H"Ormander Type Diffusion Processes (Shigeo Kusuoka and Yusuke Morimoto) -- Turnpike Properties For Nonconcave Problems (Alexander J. Zaslavski) -- A Characterization of Quasi-Concave Function in View of the Integrability Theory (Yuhki Hosoya). Sommario/riassunto A lot of economic problems can be formulated as constrained optimizations and equilibration of their solutions. Various mathematical theories have been supplying economists with indispensable machineries for these problems arising in economic theory. Conversely, mathematicians have been stimulated by various mathematical difficulties raised by economic theories. The series is

designed to bring together those mathematicians who are seriously interested in getting new challenging stimuli from economic theories

 with those economists who are seeking effective mathematical tools for their research.