1.

Record Nr.	UNINA9910438072003321
Titolo	Global analysis of dynamic models in economics and finance : essays in honour of Laura Gardini / / Gian Italo Bischi, Carl Chiarella, Iryna Sushko; editors
Pubbl/distr/stampa	Heidelberg, : Springer, 2012, c2013
ISBN	1-283-61153-8
	9786613923981
	3-642-29503-7
Edizione	[1st ed. 2013.]
Descrizione fisica	1 online resource (448 p.)
Altri autori (Persone)	GardiniL (Laura)
	BischiGian Italo
	ChiarellaCarl
	SushkoIrina <1967->
Disciplina	330.0151
Soggetti	Economics, Mathematical - Research
	Stochastic analysis
	Differential equations, Nonlinear
	Econometrics - Mathematical models
	Economics - Mathematical models
	Finance - Mathematical models
	Social sciences - Mathematical models
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Introduction -- Problems and Trends in Global Economic Dynamics (Including Specific Examples): Recent Developments on Asset Pricing with Heterogeneous Beliefs and Adaptive Behaviour of Financial Markets -- Modeling House Price Dynamics with Heterogeneous Speculators -- A Reconsideration of the Formal Minskyan Analysis -- Global Bifurcations in a Complementarity Game -- A Little Help from My Friend -- Pattern Formation in Economic Geography -- A Three-region New Economic Geography Model in Discrete Time -- Chaotic Dynamics in Organization Theory -- One-dimensional Discontinuous Piecewise-linear Maps and the Dynamics of Financial Markets -- Consistency of

Linear Forecasts in a Nonlinear Stochastic Economy -- A Homoclinic Route to Volatility -- Mathematical Methods and Philosophy for Global Analysis of Dynamical Systems: Image Entropy for Discrete Dynamical Systems -- Embedding a Dim1 Piecewise Continuous and Linear Leonov Map into a Dim2 Invertible Map -- A Gallery of Bifurcation Scenarios in Piecewise Smooth 1D Maps -- Periodic Orbits and Their Bifurcations in 3D Maps with a Separate Third Iterate -- Complexities of Natural Selection Synamics.

| Sommario/riassunto | The essays in this special volume survey some of the most recent advances in the global analysis of dynamic models for economics, finance and the social sciences. They deal in particular with a range of topics from mathematical methods as well as numerous applications including recent developments on asset pricing, heterogeneous beliefs, global bifurcations in complementarity games, international subsidy games and issues in economic geography. A number of stochastic dynamic models are also analysed. The book is a collection of essays in honour of the 60th birthday of Laura Gardini. |