

1. Record Nr.	UNINA9910438152003321
Titolo	Advances in mathematical economics . Volume 17 // Shigeo Kusuoka, Toru Maruyama, editors
Pubbl/distr/stampa	Tokyo, : Springer, 2013
ISBN	4-431-54324-4
Edizione	[1st ed. 2013.]
Descrizione fisica	1 online resource (171 p.)
Collana	Advances in mathematical economics, , 1866-2226 ; ; v. 17
Altri autori (Persone)	KusuokaS <1954-> (Shigeo) MaruyamaToru
Disciplina	330.0151
Soggetti	Economics, Mathematical
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 and index.
Nota di contenuto	Table of Contents; Law of large numbers and Ergodic Theorem for convex weak star compact valued Gelfand-integrable mappings; 1 Introduction; 2 Notations and Preliminaries; 3 Measurability and Conditional Expectation in the Dual Space; 4 Law of Large Numbers in a Dual Space; 5 Law of Large Numbers and Ergodic Theorem Involving Subdifferential Operators; References; Discounted optimal growth in a two-sector RSS model: a further geometric investigation; 1 Introduction; 2 The Model and Its Geometrical Antecedents; 3 The Case $1 < \beta < (1/(1-d))$ ; 3.1 The Benchmarks; 3.2 Check-Map Dynamics 3.3 The McKenzie Bifurcation 3.4 The Optimal Policy Correspondence; 4 The Case $\beta = (1/(1-d))$ ; 4.1 The Benchmarks; 4.2 Check-Map Dynamics; 4.3 The McKenzie Bifurcation; 4.4 The Optimal Policy Correspondence; 5 The Case $\beta > (1/(1-d))$ ; 5.1 The Benchmarks; 5.2 Check-Map Dynamics; 5.3 Two Bifurcations; 5.4 The Optimal Policy Correspondence; 6 Concluding Observation; References; Gaussian K-scheme: justification for KLVN method; 1 Introduction; 2 Notation and Results; 3 Preparations; 4 Gaussian K-Scheme; 5 Approximation of SDE; 6 Approximation of Linear SDE; 7 Structure of Vector Fields 8 A Certain Class of Wiener Functionals 9 Random Linear Operators; 10 Basic Lemma; 11 Commutation and Infinitesimal Difference; 12 Proof of Theorem 3; 13 Proof of Theorem 4; References; Competitive equilibria of a large exchange economy on the commodity space; 1 Introduction; 2 The Model and the Results; 2.1 Mathematical Preliminaries; 2.2

Description of the Economy; 3 Proofs of Theorems; References; Local consistency of the iterative least-squares estimator for the semiparametric binary choice model; 1 Introduction; 2 The Method; 3 Consistency; 4 Proof of Consistency  
4.1 Differentiability of  $R$ ; 4.2 Uniform Consistency of  $R_n$ ; 4.3 Proof of Consistency; References; Subject Index; Instructions for Authors

---

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.

---