

1. Record Nr.	UNINA9910957864303321
Autore	Bewley Truman F (Truman Fassett), <1941->
Titolo	General equilibrium, overlapping generations models, and optimal growth theory / / Truman F. Bewley
Pubbl/distr/stampa	Cambridge, Mass., : Harvard University Press, 2007
ISBN	9780674262027 0674262026 9780674020924 0674020928
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Descrizione fisica	vii, 602 p. : ill
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Soggetti	Equilibrium (Economics) Econometric models Economic development - Mathematical models
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references (p. [593]-596) and index.
Nota di contenuto	Frontmatter -- Contents -- Acknowledgments -- 1. Why Study General Equilibrium? -- 2. The General Equilibrium Model -- 3. Economic Efficiency -- 4. Competitive Equilibrium -- 5. The Welfare Theorems -- 6. The Kuhn-Tucker Approach to General Equilibrium Theory -- 7. Arrow-Debreu Equilibrium -- 8. Rational Expectations Equilibrium and the Permanent Income Hypothesis -- 9. Samuelson's Overlapping Generations Model -- 10. The One-Sector Growth and Diamond Overlapping Generations Models -- 11. A Critical Assessment -- References -- Index
Sommario/riassunto	This book presents an exposition of general equilibrium theory for advanced undergraduate and graduate-level students of economics. It contains discussions of economic efficiency, competitive equilibrium, the welfare theorems, the Kuhn-Tucker approach to general equilibrium, the Arrow-Debreu model, and rational expectations equilibrium and the permanent income hypothesis. It presents a unified approach to portions of macro- as well as microeconomic theory and contains problems sets for most chapters.

2. Record Nr.	UNICAMPANIAVAN00297701
Autore	Gouriéroux, Christian
Titolo	ARCH Models and Financial Applications / Christian Gouriéroux
Pubbl/distr/stampa	New York, : Springer, 1997
Descrizione fisica	ix, 228 p. : ill. ; 24 cm
Soggetti	62-XX - Statistics [MSC 2020] 62M10 - Time series, auto-correlation, regression, etc. in statistics (GARCH) [MSC 2020] 62P05 - Applications of statistics to actuarial sciences and financial mathematics [MSC 2020] 62P20 - Applications of statistics to economics [MSC 2020] 91B84 - Economic time series analysis [MSC 2020] 91G70 - Statistical methods; risk measures [MSC 2020]
Lingua di pubblicazione	Inglese
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