



Economics & Finance

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ISBN : 978-981-10-2043-8

Bala, B.K., Arshad, F.M., Noh, K.M., University Putra Malaysia, 43400, Serdang, Selangor, Darul Ehsan, Malaysia

System Dynamics

Modelling and Simulation

- Explains the basic principles of system dynamics, using a wealth of worked-out examples
- Includes numerous examples from various fields to show the broad range of applications for the principles of system dynamics
- Addresses the dynamics and complexity of current problems associated with developing and simulating models, and with design policies

This book covers the broad spectrum of system dynamics methodologies for the modelling and simulation of complex systems: systems thinking, causal diagrams, systems structure of stock and flow diagrams, parameter estimation and tests for confidence building in system dynamics models. It includes a comprehensive review of model validation and policy design and provides a practical presentation of system dynamics modelling. It also offers numerous worked-out examples and case studies in diverse fields using STELLA and VENSIM. The system dynamics methodologies presented here can be applied to nearly all areas of research and planning, and the ...

Contents

Part I: Concepts, Methodology and Techniques.- 1: Introduction.- 2: Systems Thinking: System Dynamics.- 3: Causal Loop Diagrams.- 4: Stock Flow Diagrams.- 5: Parameter Estimation and Sensitivity Analysis.- 6: Tests for Confidence Building.- 7: Scenario Planning and Modelling.- Part II: Cases and applications.- 8: Modelling of boom and bust of cocoa production systems in Malaysia.- 9: Modeling of hilsafish (Tenulosa ilisha) population in Bangladesh.- 11: Modeling of supply chain of rice milling systems in Bangladesh.- 12: Modeling of solid waste management of Dhaka city in Bangladesh.

Fields of Interest

Agricultural Economics; Mathematical Modeling and Industrial Mathematics; Simulation and Modeling; Mathematical and Computational Engineering; Industrial Organization

Content Level

Graduate

Product category

Graduate/advanced undergraduate textbook

Available

Bibliography

1st ed. 2017,XIII, 278 p. 176 illus., 131 illus. in color.(Springer Texts in Business and Economics) Hardcover

Medium Type

Book

Imprint

Springer

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ISBN : 978-3-319-32861-4

Neusser, Klaus, Bern, Switzerland

Time Series Econometrics

- Analyzes modern developments in time series analysis and their application to economic problems
- Introduces the fundamental concept of a stationary time series and the basic properties of covariance
- Helps students develop a deeper understanding of theory and better command of the models that are vital to the field

This text presents modern developments in time series analysis and focuses on their application to economic problems. The book first introduces the fundamental concept of a stationary time series and the basic properties of covariance, investigating the

structure and estimation of autoregressive-moving average (ARMA) models and their relations to the covariance structure. The book then moves on to non-stationary time series, highlighting its consequences for modeling and forecasting and presenting standard statistical tests and regressions. Next, the text discusses volatility models and their applications in the analysis of financial market ...

Contents

1. Introduction.- 2. ARMA models.- 3. Forecasting stationary processes.- 4. Estimation of Mean and Autocovariance Function.- 5. Estimation of ARMA Models.- 6. Spectral Analysis and Linear Filters.- 7. Integrated Processes.- 8. Models of Volatility.- 9. Multivariate Time series.- 10. Estimation of Covariance Function.- 11. VARMA Processes.- 12. Estimation of VAR Models.- 13. Forecasting with VAR Models.- 14. Interpretation of VAR Models.- 15. Co-integration.- 16. The Kalman Filter.- 17. Appendices.

Fields of Interest

Econometrics; Macroeconomics/Monetary Economics//Financial Economics; Statistics for Business, Management, Economics, Finance, Insurance

Content Level

Graduate

Product category

Graduate/advanced undergraduate textbook

Available

Bibliography

1st ed. 2016,XXIV, 409 p. 66 illus., 64 illus. in color.(Springer Texts in Business and Economics) Hardcover

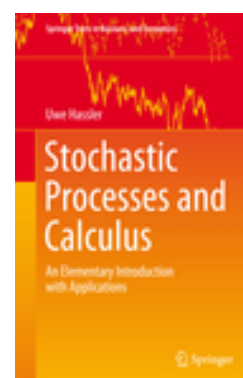
Medium Type

Book

Imprint

Springer

[Order Quantity](#)



ISBN : 978-3-319-23427-4

Hassler, Uwe, Goethe University Frankfurt, Frankfurt, Germany

Stochastic Processes and Calculus

An Elementary Introduction with Applications

- Gives a comprehensive introduction to stochastic processes and calculus in finance and economics
- Provides both a basic, easy-to-understand presentation of the topic and technically advanced arguments
- Offers numerous examples, exercise problems, and solutions

This textbook gives a comprehensive introduction to stochastic processes and calculus in the fields of finance and economics, more specifically mathematical finance and time series econometrics. Over the past decades stochastic calculus and processes have gained great importance, because they play a decisive role in the modeling of financial markets and as a basis for modern time series econometrics. Mathematical theory is applied to solve stochastic differential equations and to derive limiting results for statistical inference on nonstationary processes. This introduction is elementary and rigorous at the same time. On the one hand it ...

Contents

Introduction.- Part I Time Series Modeling.- Basic Concepts from Probability Theory.- Autoregressive Moving Average Processes (ARMA).- Spectra of Stationary Processes.- Long Memory and Fractional Integration.- Processes with Autoregressive Conditional Heteroskedasticity (ARCH).- Part II Stochastic Integrals.- Wiener Processes (WP).- Riemann Integrals.- Stieltjes Integrals.- Ito Integrals.- Ito's Lemma.- Part III Applications.- Stochastic Differential Equations (SDE).- Interest Rate Models.- Asymptotics of Integrated Processes.- Trends, Integration Tests and Nonsense Regressions.- Cointegration Analysis.

Fields of Interest

Economic Theory/Quantitative Economics/ Mathematical Methods; Statistics for Business, Management, Economics, Finance, Insurance; Quantitative Finance; Macroeconomics/Monetary Economics/ /Financial Economics; Econometrics; Game Theory, Economics, Social and Behav. Sciences

Content Level

Graduate

Product category

Graduate/advanced undergraduate textbook

Available

Bibliography

1st ed. 2016,XVIII, 391 p. 45 illus., 21 illus. in color.(Springer Texts in Business and Economics) Hardcover

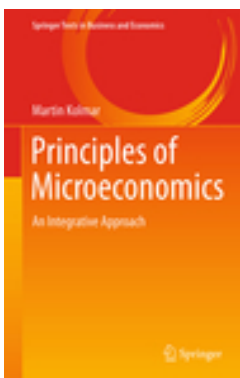
Medium Type

Book

Imprint

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ISBN : 978-3-319-57588-9

Kolmar, Martin, University of St. Gallen, St. Gallen, Switzerland

Principles of Microeconomics

An Integrative Approach

- Presents a modern micro- and institution-oriented approach to teaching economics
- Numerous examples and case studies help readers apply the theories discussed to real-world problems
- Pursues an integrative approach that links economics with management, law, and philosophy, helping readers gain a better understanding of the potentials and limitations of the various theories

This text provides a comprehensive and unique introduction to modern microeconomics. It pursues an integrative approach by putting the main findings of economics into a broader perspective; theories are critically reflected on from a philosophical standpoint and by comparing them to approaches found in the social sciences, while implications for the design of the legal system and business practices are highlighted throughout. In addition, the book presents brief examples and comprehensive case studies to facilitate an understanding of the theories' real-world implications. Starting from the question as to why and how societies organize ...

Contents

Introduction: First Principles.- Gains from Trade.- A Primer in Markets and Institutions: Introduction.- Supply and Demand Under Perfect Competition.- Normative Economics.- Externalities and the Limits of Markets.- Foundations of Demand and Supply: Decisions and Consumer Behavior.- Costs.- Firm Behavior and Industrial Organization: A Second Look at Firm Behavior Under Perfect Competition.- Firm Behavior in Monopolistic Markets.- Principles of Game Theory.- Firm Behavior in Oligopolistic Markets.- Appendix: A Case Study.- Mathematical Appendix.

Fields of Interest

Microeconomics; Behavioral/Experimental Economics; History of Economic Thought/ Methodology; Game Theory; Institutional/ Evolutionary Economics

Content Level

Lower undergraduate

Product category

Undergraduate textbook

Available

Bibliography

1st ed. 2017,XII, 336 p. 80 illus.(Springer Texts in Business and Economics) Hardcover

Medium Type

Book

Imprint

Springer

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ISBN : 978-3-319-50318-9

Beckerman, Wilfred, University College London, London, UK

Economics as Applied Ethics

Fact and Value in Economic Policy

- Treats Economics as an applied science
- Breaks down, clearly, an analysis of

economic policy issues to what are matters of fact and matters of values

- Highlights the main value judgements in the analysis of what policies contribute to society's economic welfare

This important textbook has been revised and updated to continue its focus on the link between ethics and economic policy analysis, whilst ensuring that perspectives addressing the moral limits of the market, latest behavioural economics literature, and the changes in inequality over the years are included. Basic philosophical concepts are systematically described, followed by conventional welfare economic theory and policy, and applications to some topical economic problems such as income distribution and sustainable development.

Contents

Part 1. Basic Principles.- 1. Preview.- 2. The Main Concepts.- 3. Fact and Value in Personal Choice.- 4. How to Make 'Bad' Choices.- 5. Fact and Value in Economic Policy: three examples.- 6. From Economic 'Efficiency' to Economic Welfare.- 7. The 'Social Welfare Function'.- 8. The 'Mindless' Society.- 9. Utilitarianism: The Search For A Single Over-riding Value.- 10 Constraints on Utilitarianism.- Part 2. Applications.- 11. GDP and Friends.- 12. Happiness.- 13. The Most Important Price: The Discount Rate.- 14. The Price of life.- 15. Equality: Fact or Value.- 16. Equality of What?.- 17. The Boundary of Society in Space.- Annex to Chapter 17: ...

Fields of Interest

Social Choice/Welfare Economics/Public Choice/Political Economy; Economic Theory/Quantitative Economics/Mathematical Methods; Public Economics; International Political Economy

Content Level

Research

Product category

Undergraduate textbook

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Bibliography

2nd ed. 2017,XV, 297 p. 7 illus. Softcover

Medium Type

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Imprint

Palgrave Macmillan

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