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Applied Decision Analysis and Economic Behaviour Andrew J. Hughes Hallett, 2012-12-06 The optimisation of economic systems over time and in an uncertain environment is central to the study of economic behaviour The behaviour of rational decision makers whether they are market agents firms or governments and their agencies is governed by decisions designed to secure the best outcomes subject to the perceived information and economic responses including those of other agents Economic behaviour has therefore to be analysed in terms of the outcomes of a multiperiod stochastic optimisation process containing four main components the economic responses the dynamic constraints represented by an economic model the objective function the goals and their priorities the conditioning information expected exogenous events and the expected future state of the economy and risk management how uncertainties are accommodated The papers presented in this book all analyse some aspect of economic behaviour related to the objectives information or risk components of the decision process While the construction of economic models obviously also has a vital role to play that component has received much greater or almost exclusive attention elsewhere These papers examine optimising behaviour in a wide range of economic problems both theoretical and applied They reflect a variety of concerns economic responses under rational expectations the Lucas critique and optimal fiscal or monetary policies market management partly endogenous goals evaluating government reactions locational decisions uncertainty and information structures and forecasting with endogenous reactions

Uncertainty in the Electric Power Industry Christoph Weber, 2006-01-06 Around the world liberalization and privatization in the electricity industry have led to increased competition among utilities At the same time utilities are now exposed more than ever to risk and uncertainties which they cannot pass on to their customers through price increases as in a regulated environment Especially electricity generating companies have to face volatile wholesale prices fuel price uncertainty limited long term hedging possibilities and huge to a large extent sunk investments In this context Uncertainty in the Electric Power Industry Methods and Models for Decision Support aims at an integrative view on the decision problems that power companies have to tackle It systematically examines the uncertainties power companies are facing and develops models to describe them including an innovative approach combining fundamental and finance models for price modeling The optimization of generation and trading portfolios under uncertainty is discussed with particular focus on CHP and is linked to risk management Here the concept of integral earnings at risk is developed to provide a theoretically sound combination of value at risk and profit at risk approaches adapted to real market structures and market liquidity Also methods for supporting long term investment decisions are presented technology assessment based on experience curves and operation simulation for fuel cells and a real options approach with endogenous electricity prices **The Palgrave Companion to MIT Economics** Robert A. Cord, 2025-07-10 The Massachusetts Institute of Technology has been and continues to be one of the most important global centres for economics With four chapters on themes in MIT economics and

38 chapters on the lives and work of MIT economists this book shows how economics became established at the Institute how it produced some of the world's best known economists including Paul Samuelson Franco Modigliani and Robert Solow and how it remains a global force for the very best in teaching and research in economics With original contributions from a stellar cast the volumes provide economists especially those interested in macroeconomics and the history of economic thought with an in depth analysis of MIT economics

Consumer Energy Act of 1974 United States. Congress. Senate. Committee on Commerce,1973

Nearly Zero Energy Building Refurbishment Fernando Pacheco Torgal,Marina Mistretta,Artūras Kaklauskas,Claes G. Granqvist,Luisa F. Cabeza,2013-10-22 The recast of the Energy Performance of Buildings Directive EPBD was adopted by the European Parliament and the Council of the European Union on 19 May 2010 For new buildings the recast fixes 2020 as the deadline for all new buildings to be nearly zero energy and even sooner for public buildings by the end of 2018 This book gives practitioner an important tool to tackle the challenges of building refurbishment towards nearly zero energy This book is welcome at this time and sets the scene for professionals whether practitioners or researchers to learn more about how we can make whether old or new buildings more efficient and effective in terms of energy performance

Real Options and Investment Under Uncertainty Eduardo S. Schwartz,Lenos Trigeorgis,2004 The study of investment under uncertainty was stagnant for several decades until developments in real options revitalized the field The topics covered in this book include the reasons behind the under investment programme

Competitive Strategy Benoit Chevalier-Roignant,Lenos Trigeorgis,2014-08-29 A new paradigm for balancing flexibility and commitment in management strategy through the amalgamation of real options and game theory Corporate managers who face both strategic uncertainty and market uncertainty confront a classic trade off between commitment and flexibility They can stake a claim by making a large capital investment today influencing their rivals behavior or they can take a wait and see approach to avoid adverse market consequences tomorrow In Competitive Strategy Beno t Chevalier Roignant and Lenos Trigeorgis describe an emerging paradigm that can quantify and balance commitment and flexibility option games by which the decision making approaches of real options and game theory can be combined The authors first discuss prerequisite concepts and tools from basic game theory industrial organization and real options analysis and then present the new approach in discrete time and later in continuous time Their presentation of continuous time option games is the first systematic coverage of the topic and fills a significant gap in the existing literature Competitive Strategy provides a rigorous yet pragmatic and intuitive approach to strategy formulation It synthesizes research in the areas of strategy economics and finance in a way that is accessible to readers not necessarily expert in the various fields involved

Dynamic Factor Demand in a Rationing Context Werner Smolny,2012-12-06 A macroeconomic disequilibrium model is developed for the Federal Republic of Germany Starting with a microeconomic model of firm's behaviour the optimal dynamic adjustment of employment and investment is derived The model of the firm is complemented by an explicit aggregation procedure which

allows to derive macroeconomic relations The model is estimated with macroeconomic data for the Federal Republic of Germany An important feature is the consistent introduction of dynamic adjustment into a model of the firm A new method is the particular approach of a delayed adjustment of employment and investment The estimation results show significant underutilizations of labour and capital and indicate the importance of supply constraints for imports and exports As the most prominent result they reveal the importance of the slow adjustment of employment and investment for the macroeconomic situation in Germany and especially for the persistence of high unemployment in the eighties

Proceedings of the Summer Computer Simulation Conference, 1975 **Legal Orderings and Economic Institutions** Fabrizio

Cafaggi, Antonio Nicita, Ugo Pagano, 2007-05-03 This book addresses the lively interaction between the disciplines of law and economics The contributions encompass some of the core controversial issues in the disciplines arising from interactions between legal orderings and economic institutions Annals of Economic and Social Measurement, 1976 **Applied**

Computational Economics and Finance Mario J. Miranda, Paul L. Fackler, 2004-08-20 This book presents a variety of computational methods used to solve dynamic problems in economics and finance It emphasizes practical numerical methods rather than mathematical proofs and focuses on techniques that apply directly to economic analyses The examples are drawn from a wide range of subspecialties of economics and finance with particular emphasis on problems in agricultural and resource economics macroeconomics and finance The book also provides an extensive Web site library of computer utilities and demonstration programs The book is divided into two parts The first part develops basic numerical methods including linear and nonlinear equation methods complementarity methods finite dimensional optimization numerical integration and differentiation and function approximation The second part presents methods for solving dynamic stochastic models in economics and finance including dynamic programming rational expectations and arbitrage pricing models in discrete and continuous time The book uses MATLAB to illustrate the algorithms and includes a utilities toolbox to help readers develop their own computational economics applications **Stochastic Optimization in Continuous Time** Fwu-Ranq

Chang, 2004-04-26 First published in 2004 this is a rigorous but user friendly book on the application of stochastic control theory to economics A distinctive feature of the book is that mathematical concepts are introduced in a language and terminology familiar to graduate students of economics The standard topics of many mathematics economics and finance books are illustrated with real examples documented in the economic literature Moreover the book emphasises the dos and don ts of stochastic calculus cautioning the reader that certain results and intuitions cherished by many economists do not extend to stochastic models A special chapter Chapter 5 is devoted to exploring various methods of finding a closed form representation of the value function of a stochastic control problem which is essential for ascertaining the optimal policy functions The book also includes many practice exercises for the reader Notes and suggested readings are provided at the end of each chapter for more references and possible extensions *Human Factors in Intelligent Transportation Systems*

Woodrow Barfield, Thomas A. Dingus, 2014-01-14 The Intelligent Transportation System ITS Program is a cooperative effort by government private industry and academia to apply advanced technology to the task of resolving the problems of surface transportation The objective is to improve travel efficiency and mobility enhance safety conserve energy provide economic benefits and protect the environment The current demand for mobility has exceeded the available capacity of the roadway system Because the highway system cannot be expanded except in minor ways the available capacity must be used more efficiently to handle the increased demand ITS applies advanced information processing communication sensing and computer control technologies to the problems of surface transportation Considerable research and development efforts will be required to produce these new technologies and to convert technologies developed in the defense and space programs to solve surface transportation problems ITS has been subdivided into six interlocking technology areas This book addresses human factors concerns for four of these areas Advanced Traveler Information Systems are a variety of systems that provide real time in vehicle information to drivers regarding navigation and route guidance motorist services roadway signing and hazard warnings Advanced Vehicle Control Systems refer to systems that aid drivers in controlling their vehicle particularly in emergency situations and ultimately taking over some or all of the driving tasks Commercial Vehicle Operations address the application of ITS technologies to the special needs of commercial roadway vehicles including automated vehicle identification location weigh in motion clearance sensing and record keeping Advanced Traffic Management Systems monitor control and manage traffic on streets and highways to reduce congestion using vehicle route diversion automated signal timing changeable message signs and priority control systems Two technical areas are not specifically addressed in individual chapters but many aspects of them are covered in associated chapters Advanced Rural Transportation Systems include systems that apply ITS technologies to the special needs of rural systems and include emergency notification and response vehicle location and traveler information Advanced Public Transportation Systems enhance the effectiveness attractiveness and economics of public transportation and include fleet management automated fare collection and real time information systems

Econometric Decision Models Josef Gruber, 2013-06-29 This volume contains a refereed selection of revised papers which were originally presented at the Second International Conference on Econometric Decision Models University of Hagen FernUni versitat The conference was held in Haus Nordhelle a meeting place in the mountainous area Sauerland some 50 kilometers south of Hagen on August 29 September 1 1989 Some details about this conference are given in the first paper they need not be repeated here The 40 papers included in this volume are organized in 10 parts shown in the table of contents Included are such fashionable topics like optimal control cointegration and rational expectations models In each part the papers have been arranged alphabetically by author unless there were good reasons for a different arrangement To facilitate the decision making of the readers all papers except a few short ones contain an abstract a list of keywords and a table of contents At the end of the proceedings volume there is a list of authors More than ten years ago I

began to organize meetings of econometricians mainly called seminar or colloquium One major purpose of these meetings has always been to improve international cooperation of econometric model builders and model users from the East and the West Unprecedented changes to the better have taken place recently perestroika For a large fraction of participants from the Soviet Union the 1989 conference was the first conference in a Western country *Decision and Control in Uncertain*

Resource Systems Mangel,1984-12-14 *Decision and Control in Uncertain Resource Systems* **Non-gaussian**

Merton-black-scholes Theory Svetlana Boyarchenko,Sergei Z Levendorskii,2002-03-28 This book introduces an analytically tractable and computationally effective class of non Gaussian models for shocks regular Levy processes of the exponential type and related analytical methods similar to the initial Merton Black Scholes approach which the authors call the Merton Black Scholes theory The authors have chosen applications interesting for financial engineers and specialists in financial economics real options and partial differential equations especially pseudodifferential operators specialists in stochastic processes will benefit from the use of the pseudodifferential operators technique in non Gaussian situations The authors also consider discrete time analogues of perpetual American options and the problem of the optimal choice of capital and outline several possible directions in which the methods of the book can be developed further Taking account of a diverse audience the book has been written in such a way that it is simple at the beginning and more technical in further chapters so that it is accessible to graduate students in relevant areas and mathematicians without prior knowledge of finance or economics **Operations Research in Progress** Gustav Feichtinger,P. Kall,2012-12-06 Proceedings of the Joint

Meeting of the Austrian and Swiss Operations Research Societies Vienna September 22-24 1980 **Bioeconomic**

Modelling and Valuation of Exploited Marine Ecosystems J.C.J.M. van den Bergh,J. Hoekstra,R. Imeson,P.A.L.D. Nunes,A.T. de Blaeij,2006-06-19 Economic dimensions have been somewhat neglected in research on nature policy and management of marine ecosystem exploitation The current book aims to fill this gap It examines the mismatches of natural socio economic and regulatory processes and regimes in time and space This involves dealing with the complexity and uncertainty that are inherent to the interaction of marine ecosystems and economic systems The approach adopted is based on the idea that the design of sustainability policies requires an integration of insights from resource environmental and ecological economics on the one hand and marine biology and environmental sciences on the other hand For this purpose use is made of integrated assessment on the basis of theoretical and applied mathematical models The book is the result of a large project hosted by the Department of Spatial Economics of the Free University in Amsterdam under the supervision of the first author The project received funding from the Netherlands Organisation for Scientific Research NWO through a priority program titled Sustainable Use and Conservation of Marine Living Resources which was initiated and coordinated by Prof Wim Wolff of the University of Groningen The work reported here has greatly benefited from external advice given by marine biologists who participated in this research program **Maritime Economics** E. Karakitsos,L. Varnavides,2014-06-24 This book analyses

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