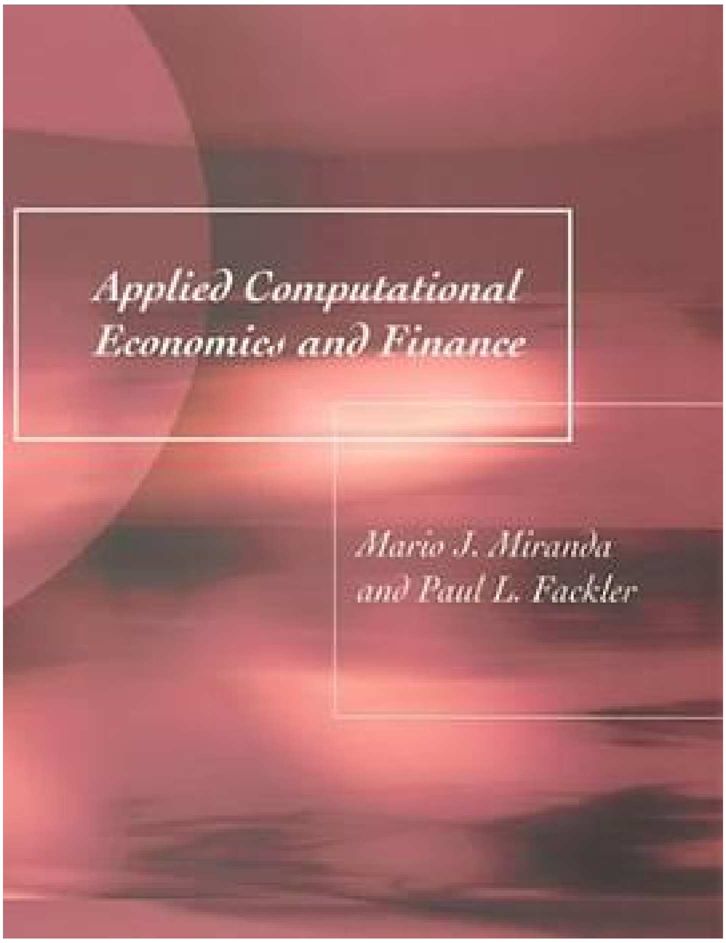
Applied Computational Economics and Finance



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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.

作者介绍:

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标签

金融数学

金融

Matlab

数学

Econometrics

经济

经济学

教科书

评论

MatLab

全程使用一个Compecon的toolbox...虽然方便，但将规划过程彻底黑箱化，其实不适合理解规划算法的意义

Great toolbox (CompEcon) for dynamic programming with numerical applications including linear splines, Chebyshev polynomials, and Gaussian quadrature.

最好用的是他们做的CompEcon的包...谁用谁知道

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书评

这本书的角度比较浅显。不需要你有太多的technical background,用的例子大多都很intuitive.而且网站上有大部分的sample program可以下载，在matlab里加了他们toolbox以后用起来很方便。缺点就是跳过了太多的technical preparation，要回头找其他书一起看在能补齐。不过作为新手...

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