

Allocation under Uncertainty: Equilibrium and Optimality

EDITED BY
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Allocation Under Uncertainty Equilibrium And Optimality

P.B. Kenen, R.W. Jones



Allocation Under Uncertainty Equilibrium And Optimality:

Allocation under Uncertainty: Equilibrium and Optimality Jacques H Drèze, 1965-01-01 **Allocation under Uncertainty: Equilibrium and Optimality** Jacques H Drèze, 1964-12-31 **Allocation under uncertainty** Workshop sponsored by International Economic Association (1971. Bergen, 1974 **Allocation under uncertainty : equilibrium and optimality ; proceedings from a workshop sponsored by the International Economic Association** Jacques H. Dreze (editor), 1986 *Essays on Economic Decisions Under Uncertainty* Jacques Drèze, 1990-05-25 Professor Dreze is a highly respected mathematical economist and econometrician This book brings together some of his major contributions to the economic theory of decision making under uncertainty and also several essays These include an important essay on Decision theory under moral hazard and state dependent preferences that significantly extends modern theory and which provides rigorous foundations for subsequent chapters Topics covered within the theory include decision theory market allocation and prices consumer decisions theory of the firm labour contracts and public decisions **Allocation under Uncertainty: Equilibrium and Optimality** Jacques H Drèze, 1964-12-31 *Optimal Decisions under Uncertainty* J.K. Sengupta, 2012-12-06 The theory of optimal decisions in a stochastic environment has seen many new developments in recent years The implications of such theory for empirical and policy applications are several This book attempts to analyze some of the important applied aspects of this theory and its recent developments The stochastic environment is considered here in specific form e g a linear programs LP with parameters subject to a probabilistic mechanism b decision models with risk aversion c resource allocation in a team and d national economic planning The book attempts to provide new research insights into several areas e g a mixed strategy solutions and econometric tests of hypotheses of LP models b the dual problems of efficient estimation and optimal regulation c input output planning under imperfect competition and d linear programs viewed as constrained statistical games Methods of optimal decision rules developed here for quadratic and linear decision problems are applicable in three broad areas a applied economic models in resource allocation planning and team decision b operations research models in management decisions involving portfolio analysis and stochastic programming and c systems science models in stochastic control and adaptive behavior Some results reported here have been published in professional journals before and I would like to thank the following journals in particular International Journal of Systems Science Journal of Optimization Theory and Applications and Journal of Mathematical Analysis and Applications

Handbook of International Economics P.B. Kenen, R.W. Jones, 1984-01-01 This Handbook adopts a traditional definition of the subject and focuses primarily on the explanation of international transactions in goods services and assets and on the main domestic effects of those transactions The first volume deals with the real side of international economics It is concerned with the explanation of trade and factor flows with their main effects on goods and factor prices on the allocation of resources and income distribution and on economic welfare and also with the effects on national policies

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Economic Theory and Exhaustible Resources P. S. Dasgupta, G. M. Heal, 1979 A book on the economics of exhaustible resources requires no justification A long book does The purist will find disquieting our two asset constant population model with which we analyse growth possibilities in an economy with exhaustible resources

Mathematical Methods of Game and Economic Theory Jean-Pierre Aubin, 2007-01-01 Mathematical economics and game theory approached with the fundamental mathematical toolbox of nonlinear functional analysis are the central themes of this text Both optimization and equilibrium theories are covered in full detail The book's central application is the fundamental economic problem of allocating scarce resources among competing agents which leads to considerations of the interrelated applications in game theory and the theory of optimization Mathematicians mathematical economists and operations research specialists will find that it provides a solid foundation in nonlinear functional analysis This text begins by developing linear and convex analysis in the context of optimization theory The treatment includes results on the existence and stability of solutions to optimization problems as well as an introduction to duality theory The second part explores a number of topics in game theory and mathematical economics including two person games which provide the framework to study theorems of nonlinear analysis The text concludes with an introduction to non linear analysis and optimal control theory including an array of fixed point and subjectivity theorems that offer powerful tools in proving existence theorems

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