Linear Programming And Economic Analysis Download

Martin F. Bach

Linear Programming and Economic Analysis Robert Dorfman, Paul A. Samuelson, Robert M. Solow, 2012-10-10 Designed primarily for economists and those interested in management economics who are not necessarily accomplished mathematicians, this text offers a clear, concise exposition of the relationship of linear programming to standard economic analysis. The research and writing were supported by The RAND Corporation in the late 1950s. Linear programming has been one of the most important postwar developments in economic theory, but until publication of the present volume, no text offered a comprehensive treatment of the many facets of the relationship of linear programming to traditional economic theory. This book was the first to provide a wide-ranging survey of such important aspects of the topic as the interrelations between the celebrated von Neumann theory of games and linear programming, and the relationship between game theory and the traditional economic theories of duopoly and bilateral monopoly. Modern economists will especially appreciate the treatment of the connection between linear programming and modern welfare economics and the insights that linear programming gives into the determinateness of Walrasian equilibrium. The book also offers an excellent introduction to the important Leontief theory of input-output as well as extensive treatment of the problems of dynamic linear programming. Successfully used for three decades in graduate economics courses, this book stresses practical problems and specifies important concrete applications.

<u>Linear Programming and Economic Analysis</u> Robert Dorfman, Paul Anthony Samuelson, Robert M. Solow, 1964

Linear programming and economic analysis Robert Dorfman,1958
Introduction to Linear Programming for Economic Analysis Henry de-Graft
Acquah,2018

Optimisation in Economic Analysis Gordon Mills,2014-04-04 One of the fundamental economic problems is one of making the best use of limited resources. As a result, mathematical optimisation methods play a crucial role in economic theory. Covering the use of such methods in applied and policy contexts, this book deals not only with the main techniques (linear programming, nonlinear optimisation and dynamic programming), but also emphasizes the art of model-building and discusses fields such as optimisation over time.

Mathematical Programming and Economic Analysis of the Firm Ching-wên K'uang, Yuan-li Wu, 1971

Economic Analysis and Operations Research Jatikumar Sengupta, Karl August Fox, Karl A. Fox, 1969 Economic policy and operations research; Methods of linear programming: extension and applications; Nonlinear and dynamic programming; Sensitivity analysis in programming; Probabilistic programming methods; Models of firm behavior and other applications; Models of resource allocation and planning in educational institutions and systems; Models of decomposition or decentralization in firm behavior and economic policy; Operations research and complex social systems.

<u>Linear Programming and Resource Allocation Modeling</u> Michael J. Panik,2018-11-06 Guides in the application of linear programming to firm decision making, with the goal of giving decision-makers a better understanding of methods at their disposal Useful as a main resource or as a supplement in an economics or management science course, this comprehensive

book addresses the deficiencies of other texts when it comes to covering linear programming theory—especially where data envelopment analysis (DEA) is concerned—and provides the foundation for the development of DEA. Linear Programming and Resource Allocation Modeling begins by introducing primal and dual problems via an optimum product mix problem, and reviews the rudiments of vector and matrix operations. It then goes on to cover: the canonical and standard forms of a linear programming problem; the computational aspects of linear programming; variations of the standard simplex theme; duality theory; single- and multiple- process production functions; sensitivity analysis of the optimal solution; structural changes; and parametric programming. The primal and dual problems are then reformulated and re-examined in the context of Lagrangian saddle points, and a host of duality and complementary slackness theorems are offered. The book also covers primal and dual quadratic programs, the complementary pivot method, primal and dual linear fractional functional programs, and (matrix) game theory solutions via linear programming, and data envelopment analysis (DEA). This book: Appeals to those wishing to solve linear optimization problems in areas such as economics, business administration and management, agriculture and energy, strategic planning, public decision making, and health care Fills the need for a linear programming applications component in a management science or economics course Provides a complete treatment of linear programming as applied to activity selection and usage Contains many detailed example problems as well as textual and graphical explanations Linear Programming and Resource Allocation Modeling is an excellent resource for professionals looking to solve linear optimization problems, and advanced undergraduate to beginning graduate level management science or economics students.

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Mathematical Optimization and Economic Analysis Mikulás Luptácik, 2009-10-03

Mathematical Optimization and Economic Analysis is a self-contained introduction to various optimization techniques used in economic modeling and analysis such as geometric, linear, and convex programming and data envelopment analysis. Through a systematic approach, this book demonstrates the usefulness of these mathematical tools in quantitative and qualitative economic analysis. The book presents specific examples to demonstrate each technique's advantages and applicability as well as numerous applications of these techniques to industrial economics, regulatory economics, trade policy, economic sustainability, production planning, and environmental policy. Key Features include: - A detailed presentation of both single-objective and multiobjective optimization; - An in-depth exposition of various applied optimization problems; - Implementation of optimization tools to improve the accuracy of various economic models; - Extensive resources suggested for further reading. This book is intended for graduate and postgraduate students studying quantitative economics, as well as economics researchers and applied mathematicians. Requirements include a basic knowledge of calculus and linear algebra, and a familiarity with economic modeling.

Dynamic Programming of Economic Decisions Martin F. Bach, 2013-11-11 Dynamic Programming is the analysis of multistage decision in the sequential mode. It is now widely recognized as a tool of great versatility and power, and is applied to an increasing extent in all phases of economic analysis, operations research, technology, and also in mathematical theory itself. In economics and operations research its impact may someday rival that of linear programming. The importance of this field is made apparent through a growing number of publications. Foremost among these is the pioneering work of Bellman. It was he who originated the basic ideas, formulated the principle of optimality, recognized its power, coined the terminology, and developed many of the present applications. Since then mathe maticians, statisticians, operations researchers, and economists have come in, laying more rigorous foundations [KARLIN, BLACKWELL], and developing in depth such application as to the control of stochastic processes [HoWARD, JEWELL]. The field of inventory control has almost split off as an independent branch of Dynamic Programming on which a great deal of effort has been expended [ARRoW, KARLIN, SCARF], [WIDTIN], [WAGNER]. Dynamic Programming is also playing an in creasing role in modem mathematical control theory [BELLMAN, Adap tive Control Processes (1961)]. Some of the most exciting work is going on in adaptive programming which is closely related to sequential statistical analysis, particularly in its Bayesian form. In this monograph the reader is introduced to the basic ideas of Dynamic Programming.

Mathematical Programming and Economic Analysis of the Firm Ching-wen Kwang, Yuan-li Wu, 1971

An Introduction to Linear Programming and Game Theory Paul R. Thie, Gerard E. Keough, 2011-09-15 Praise for the Second Edition: This is quite a well-done book: very tightly organized, better-than-average exposition, and numerous examples, illustrations, and applications. —Mathematical Reviews of the American Mathematical Society An Introduction to Linear Programming and Game Theory, Third Edition presents a rigorous, yet accessible, introduction to the theoretical concepts and computational techniques of linear programming and game theory. Now with more extensive modeling exercises and detailed integer programming examples, this book uniquely illustrates how mathematics can be used in real-world applications in the social, life, and managerial

sciences, providing readers with the opportunity to develop and apply their analytical abilities when solving realistic problems. This Third Edition addresses various new topics and improvements in the field of mathematical programming, and it also presents two software programs, LP Assistant and the Solver add-in for Microsoft Office Excel, for solving linear programming problems. LP Assistant, developed by coauthor Gerard Keough, allows readers to perform the basic steps of the algorithms provided in the book and is freely available via the book's related Web site. The use of the sensitivity analysis report and integer programming algorithm from the Solver add-in for Microsoft Office Excel is introduced so readers can solve the book's linear and integer programming problems. A detailed appendix contains instructions for the use of both applications. Additional features of the Third Edition include: A discussion of sensitivity analysis for the two-variable problem, along with new examples demonstrating integer programming, non-linear programming, and make vs. buy models Revised proofs and a discussion on the relevance and solution of the dual problem A section on developing an example in Data Envelopment Analysis An outline of the proof of John Nash's theorem on the existence of equilibrium strategy pairs for non-cooperative, non-zerosum games Providing a complete mathematical development of all presented concepts and examples, Introduction to Linear Programming and Game Theory, Third Edition is an ideal text for linear programming and mathematical modeling courses at the upper-undergraduate and graduate levels. It also serves as a valuable reference for professionals who use game theory in business, economics, and management science.

<u>An Economic Interpretation of Linear Programming</u> Quirino Paris,2016 A tried and true manual for students and scholars of economists to understand linear programming.

Linear Programming and Extensions George Dantzig, 2016-08-10 In real-world problems related to finance, business, and management, mathematicians and economists frequently encounter optimization problems. In this classic book, George Dantzig looks at a wealth of examples and develops linear programming methods for their solutions. He begins by introducing the basic theory of linear inequalities and describes the powerful simplex method used to solve them. Treatments of the price concept, the transportation problem, and matrix methods are also given, and key mathematical concepts such as the properties of convex sets and linear vector spaces are covered. George Dantzig is properly acclaimed as the father of linear programming. Linear programming is a mathematical technique used to optimize a situation. It can be used to minimize traffic congestion or to maximize the scheduling of airline flights. He formulated its basic theoretical model and discovered its underlying computational algorithm, the simplex method, in a pathbreaking memorandum published by the United States Air Force in early 1948. Linear Programming and Extensions provides an extraordinary account of the subsequent development of his subject, including research in mathematical theory, computation, economic analysis, and applications to industrial problems. Dantzig first achieved success as a statistics graduate student at the University of California, Berkeley. One day he arrived for a class after it had begun, and assumed the two problems on the board were assigned for homework. When he handed in the solutions, he apologized to his professor, Jerzy Neyman, for their being late but explained that he had found the problems harder than usual. About six weeks later, Neyman excitedly told

Dantzig, I've just written an introduction to one of your papers. Read it so I can send it out right away for publication. Dantzig had no idea what he was talking about. He later learned that the homework problems had in fact been two famous unsolved problems in statistics.

Linear Programming Robert J Vanderbei, 2013-07-16 This Fourth Edition introduces the latest theory and applications in optimization. It emphasizes constrained optimization, beginning with a substantial treatment of linear programming and then proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization. Readers will discover a host of practical business applications as well as non-business applications. Topics are clearly developed with many numerical examples worked out in detail. Specific examples and concrete algorithms precede more abstract topics. With its focus on solving practical problems, the book features free C programs to implement the major algorithms covered, including the two-phase simplex method, primal-dual simplex method, path-following interior-point method, and homogeneous self-dual methods. In addition, the author provides online JAVA applets that illustrate various pivot rules and variants of the simplex method, both for linear programming and for network flows. These C programs and JAVA tools can be found on the book's website. The website also includes new online instructional tools and exercises.

Application of Linear Programming to the Theory of the Firm Robert Dorfman, 2022-08-19 This title is part of UC Press's Voices Revived program, which commemorates University of California Press's mission to seek out and cultivate the brightest minds and give them voice, reach, and impact. Drawing on a backlist dating to 1893, Voices Revived makes high-quality, peer-reviewed scholarship accessible once again using print-on-demand technology. This title was originally published in 1951.

Handbook of Input-Output Economics in Industrial Ecology Sangwon Suh, 2009-05-13 Industrial Ecology (IE) is an emerging multidisciplinary field. University departments and higher education programs are being formed on the subject following the lead of Yale University, The Norwegian University of Science and Technology (NTNU), Leiden University, University of Michigan at Ann Arbor, Carnegie Mellon University, University of California at Berkeley, Institute for Superior Technology in Lisbon, Eidgenössische Technische Hochschule (ETH) Zürich, and The University of Tokyo. IE deals with stocks and flows in interconnected networks of industry and the environment, which relies on a basic framework for analysis. Among others, Input-Output Analysis (IOA) is recognized as a key conceptual and analytical framework for IE. A major challenge is that the field of IOA manifests a long history since the 1930s with two Nobel Prize Laureates in the field and requires considerable analytical rigor. This led many instructors and researchers to call for a high-quality publication on the subject which embraces both state-of-the-art theory and principles as well as practical applications.

Applied Mathematical Programming for Business and Economics Man-Keun Kim, Thomas H Spreen, Bruce A McCarl, Chengcheng Fei, 2025-01-31 This introductory/intermediate level textbook focuses on mathematical programming and its applications. It introduces basic linear programming -- the easiest form of mathematical programming with emphasis on economic interpretation of the model solution. Well-known applications of linear programming to problems in business and agriculture are presented. The text then extends into more

advanced forms of mathematical programming including quadratic and integer programming. These models include the introduction of risk and uncertainty into decision-making and a class of models known as price endogenous models in which market equilibrium analyses can be modelled. Integer programming includes conditional decision-making model, machinery selection, and a class of models known as supply chain models. Supplements are provided to assist solution of the models using either GAMS or Excel, the two most widely used software packages for solution of mathematical programming models.

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