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Applied Computational Economics And Finance

This book is an important contribution to the rapidly growing literature on computational economics and finance. It provides an extremely well-integrated presentation of dynamic economic models and some of the most effective numerical methods for solving them. It reinforces these ideas by providing illustrative solutions written in Matlab.

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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.

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Applied Computational Economics and Finance Mario J. Miranda and Paul L. Fackler The MIT Press Cambridge, Massachusetts London, England. Contents Preface xv 1 Introduction 1 1.1 Some Apparently Simple Questions 1 1.2 An Alternative Analytic Framework 3 Exercises 4 2 Linear Equations and Computer Basics 7

Applied Computational Economics and Finance

Applied Computational Economics and Finance Mario J. Miranda The Ohio State University and Paul L. Fackler North Carolina State University. Contents Preface xii 1 Introduction 1.1 Some Apparently Simple Questions. 1 1.2 An Alternative Analytic Framework. 3 Exercises .. 5 2 Computer Basics and Linear Equations 8 2.1 Computer

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Applied Computational Economics and Finance (The MIT Press ...

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Computational finance is a branch of applied computer science that deals with problems of practical interest in finance. Some slightly different definitions are the study of data and algorithms currently used in finance and the mathematics of computer programs that realize financial models or systems.

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