

Nonlinearity, Complexity and Randomness in Economics

Towards Algorithmic Foundations
for Economics

EDITED BY
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Nonlinearity Complexity And Randomness In Economics Towards Algorithmic Foundations For Economics

Stefano Zambelli, Donald A. R. George



Nonlinearity Complexity And Randomness In Economics Towards Algorithmic Foundations For Economics:

Nonlinearity, Complexity and Randomness in Economics Stefano Zambelli, Donald A. R. George, 2012-01-17 Nonlinearity Complexity and Randomness in Economics presents a variety of papers by leading economists scientists and philosophers who focus on different aspects of nonlinearity complexity and randomness and their implications for economics A theme of the book is that economics should be based on algorithmic computable mathematical foundations Features an interdisciplinary collection of papers by economists scientists and philosophers Presents new approaches to macroeconomic modelling agent based modelling financial markets and emergent complexity Reveals how economics today must be based on algorithmic computable mathematical foundations

Complexity in Economic and Social Systems Stanisław Drożdż, Jarosław Kwapien, Paweł Oświecimka, 2021-05-11 There is no term that better describes the essential features of human society than complexity On various levels from the decision making processes of individuals through to the interactions between individuals leading to the spontaneous formation of groups and social hierarchies up to the collective herding processes that reshape whole societies all these features share the property of irreducibility i e they require a holistic multi level approach formed by researchers from different disciplines This Special Issue aims to collect research studies that by exploiting the latest advances in physics economics complex networks and data science make a step towards understanding these economic and social systems The majority of submissions are devoted to financial market analysis and modeling including the stock and cryptocurrency markets in the COVID 19 pandemic systemic risk quantification and control wealth condensation the innovation related performance of companies and more Looking more at societies there are papers that deal with regional development land speculation and the fake news fighting strategies the issues which are of central interest in contemporary society On top of this one of the contributions proposes a new improved complexity measure

Keynesian, Sraffian, Computable and Dynamic Economics Kumaraswamy Velupillai, 2021-03-08 This book explores an alternative approach to the conventional market based view of economic theory and economic policy at theoretical numerical and applicable levels The chapters provide a theoretical empirical and algorithmic approach to marcodynamics Sraffian economics and current policy issues Post Keynesian macroeconomics business cycle theory the trade cycle microfoundations and the Philips Machine are also covered This book aims to challenge orthodox ideas and provide a lens through which to honour the work of Stefano Zambelli It will be of relevant to students and academics interested in economics

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Developments in Islamic Finance Syed Aun R. Rizvi, Irum Saba, 2017-08-03 This book presents empirical research that addresses the latest issues and innovative products in Islamic banking and finance around the world. Chapters from expert contributors cover a wide range of topics including the various issues in stock markets, an overview of takaful, a roadmap for introducing Islamic finance to uncharted territories, and an in-depth analysis of the current challenges. Case studies and statistics provide up-to-date information that can be used for future research. This book will be of interest to academics and researchers who wish to learn more about the challenges of Islamic finance and economics.

Foundations and Applications of Complexity Economics J. Barkley Rosser, Jr., 2021-05-21 This book presents a survey of the aspects of economic complexity with a focus on foundational interdisciplinary ideas. The long-awaited follow-up to his 2011 volume *Complex Evolutionary Dynamics in Urban, Regional, and Ecologic Economic Systems*, from catastrophe to chaos and beyond, this volume draws together the threads of Rosser's earlier work on complexity theory and its wide applications in economics and an expanded list of related disciplines. The book begins with a full account of the broader categories of complexity in economics: dynamic, computational, hierarchical, and structural, before shifting to more detailed analysis. The next two chapters address problems associated with computational complexity, especially those of computability, and discuss the Godel Incompleteness Theorem with a focus on reflexivity. The middle chapters discuss the relationship between entropy, econophysics, evolution, and economic complexity, respectively, with applications in urban and regional dynamics, ecological economics, general equilibrium theory, as well as financial market dynamics. The final chapter works to bring together these themes into a broader framework and expose some of the limits concerning analysis of deeper foundational issues. With applications in all disciplines characterized by interconnected, nonlinear, adaptive systems, this book is appropriate for graduate students, professors, and practitioners in economics and related disciplines such as regional science, mathematics, physics, biology, environmental sciences, philosophy, and psychology.

Complexity Economics Koenraad Verboven, 2020-11-25 Economic archaeology and ancient economic history have boomed the past decades. The former thanks to greatly enhanced techniques to identify, collect, and interpret material remains as proxies for economic interactions and performance; the latter by embracing the frameworks of new institutional economics. Both disciplines, however, still have great difficulty talking with each other. There is no reliable method to convert ancient proxy data into the economic indicators used in economic history. In turn, the shared cultural belief systems underlying institutions and the symbolic ways in which these are reproduced remain invisible in the material record. This book explores ways to bring both disciplines closer together by

building a theoretical and methodological framework to evaluate and integrate archaeological proxy data in economic history research. Rather than the linear interpretations offered by neoclassical or neomalthusian models, we argue that complexity economics based on system theory offers a promising way forward. *Money in Imperial Rome* Merav Haklai, 2025-05-31

Money in Imperial Rome offers an in-depth examination of the institutional framework within which money operated as an economic agent in the Roman empire, emphasising its systemic complexity. Analyses focus on classical Roman law as reflected in the writings of Roman jurists from the second and early third centuries AD. The legal sources are augmented with documentary materials which give independent evidence of actual practice and with Jewish legal sources which give evidence of a separate contemporary legal tradition. The work promotes Keynesian claims for the endogenous nature of money and adopts approaches advanced by new institutional economics (NIE), while its innovative contribution is in suggesting a complexity-oriented approach to understanding the conceptual framework that dictated the use of money in private transactions. Money is a complex phenomenon in the sense that it allows for new patterns of activity to be created by individuals who adjust their use of it to the continuously evolving system in which they operate. The book is divided into four parts. The first part is introductory. The second part traces a line of thought consistent in legal developments that regulated exchange, which perceived money as a unique phenomenon different from all other items; therefore, specific rules were applied to money and a special role was allocated to it in defining the status of the parties. This is detectable for price pretium in the Roman contract for sale (*emptio venditio*), remuneration (*merces*) in the Roman contract for lease and hire (*locatio conductio*), and Jewish legal rules regarding sales conducted via a mode of acquisition known as acquisition by drawing (*qinyan meshikha*). The third part examines money as a financial tool. It observes the various innovative ways Romans used the instrument of interest. Then follows a discussion of regulations regarding interest-bearing deposits, its flexible application by individuals, and the interconnected dynamics within and between three legal traditions operating under Roman regime: Roman, Jewish, and Egyptian Hellenistic laws. Investigation then moves to credit money in the Roman world and its capacity to increase the money supply. The fourth part offers a summary of the work and some conclusions.

The Oxford Handbook of Austrian Economics Peter J. Boettke, Christopher J. Coyne, 2015-09-01

The Austrian School of Economics is an intellectual tradition in economics and political economy dating back to Carl Menger in the late 19th century. Menger stressed the subjective nature of value in the individual decision calculus. Individual choices are indeed made on the margin, but the evaluations of rank ordering of ends sought in the act of choice are subjective to individual choosers. For Menger, the economic calculus was about scarce means being deployed to pursue an individual's highest valued ends. The act of choice is guided by subjective assessments of the individual and is open-ended as the individual is constantly discovering what ends to pursue and learning the most effective way to use the means available to satisfy those ends. This school of economic thinking spread outside of Austria to the rest of Europe and the United States in the early 20th century and continued to develop and

gain followers establishing itself as a major stream of heterodox economics The Oxford Handbook of Austrian Economics provides an overview of this school and its theories The various contributions discussed in this book all reflect a tension between the Austrian School's orthodox argumentative structure rational choice and invisible hand and its addressing of a heterodox problem situations uncertainty differential knowledge ceaseless change The Austrian economists from the founders to today seek to derive the invisible hand theorem from the rational choice postulate via institutional analysis in a persistent and consistent manner Scholars and students working in the field of History of Economic Thought those following heterodox approaches and those both familiar with the Austrian School or looking to learn more will find much to learn in this comprehensive volume **Essays in Economic Dynamics** Akio Matsumoto, Ferenc Szidarovszky, Toichiro

Asada, 2016-09-22 This book reflects the state of the art in nonlinear economic dynamics providing a broad overview of dynamic economic models at different levels The wide variety of approaches ranges from theoretical and simulation analysis to methodological study In particular it examines the local and global asymptotical behavior of both macro and micro level mathematical models theoretically as well as using simulation It also focuses on systems with one or more time delays for which new methodology has to be developed to investigate their asymptotic properties The book offers a comprehensive summary of the existing methodology with extensions to the more complex model variants since considerations on bounded rationality of complex economic behavior provide the foundation underlying choice theoretic and policy oriented studies of macro behavior which impact the real macro economy It includes 13 chapters addressing traditional models such as monopoly duopoly and oligopoly in microeconomics and Keynesian Goodwinian and Kaldor Kaleckian models in macroeconomics Each chapter presents new aspects of these traditional models that have never been seen before This work renews the past wisdom and reveals tomorrow's knowledge

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