Fakultät für Mathematik

universität wien

Mathematisches Kolloquium

EINLADUNG

Prof. Dr. Gerhard Sorger

(Universität Wien, Wirtschaftswissenschaften)

"Inverse problems and rationalizability in economic growth theory"

"Inverse problems and rationalizability in economic growth theory"

Abstract:

Economic growth models form a special class of convex dynamic optimization problems. The solutions of such a model can be conveniently characterized by a dynamical system usually referred to as the optimal policy function. In this talk I provide a survey of results on the questions of (i) whether an arbitrarily given function can be the optimal policy function of an economic growth model (rationalizability problem) and (ii) whether one can infer certain properties of the rationalizing economic growth model from those of the optimal policy function (inverse problem). Particular attention will be given to the rationalizability of complicated dynamics and to the role of time-preference.

Zeit: Mittwoch, 25. November 2015
14.30 Uhr Kaffeejause,
anschließend 15.00 Uhr Vortrag
vinum cum pane nach dem Vortrag

Ort: Fakultät für Mathematik,
Oskar-Morgenstern-Platz 1,
Sky Lounge

Harald Rindler