

Static Optimization with MATLAB

In Cooperation with the GRADE Center GSEFM

Trainer



N.N.

Objective

The GRADE Center GSEFM opens its „pre-semester courses“, held by advanced PhD candidates, to all PhD candidates registered at GRADE. These courses cover different topics.

Description

1. Canonical Programming Problem
2. Unconstrained Maximization
 - Necessary and Sufficient Conditions
 - Concave and Generalized Concave Problems
3. Maximization with Equality Constraints
 - Necessary and Sufficient Conditions
 - Concave and Generalized Concave Problems
4. Maximization with Equality and Inequality Constraints
 - Necessary and Sufficient Conditions
 - Concave and Generalized Concave Problems
5. Comparative Statics and Value Functions
6. Numerical Illustration in MATLAB: Newton's Method and Quasi-Newton Methods

Conditions

Participants are expected to have a solid undergraduate background in mathematics. Those missing some of this background are expected to have worked through the following reference prior to the beginning of the course:

Chiang, A.C. and K. Wainwright (2005): Fundamental Methods of Mathematical Economics, Mc Graw-Hill Irwin.

Organizational Information

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| Language | English |
| Target group | Doctoral Candidates at all stages from all faculties |
| Date | Monday-Thursday, 27-30 September 2021, 10:00 – 12:00 & 13:00 – 15:00 |
| Registration | For registration click here |