



Contract Theory: Discrete- and Continuous-Time Models

Ladenpreis: 76,99EUR

ISBN: 9789819954896

Verlag: Springer, Springer Singapore

Erscheinungsdatum: 11.12.2024

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WEITERE INFORMATIONEN UND BESTELLUNG

<https://shop.lexisnexis.at/contract-theory-discrete-and-continuous-time-models-9789819954896.html>

Details

This book provides a self-contained introduction to discrete-time and continuous-time models in contracting theory to advanced undergraduate and graduate students in economics and finance and researchers focusing on closed-form solutions and their economic implications. Discrete-time models are introduced to highlight important elements in both economics and mathematics of contracting problems and to serve as a bridge for continuous-time models and their applications. The book serves as a bridge between the currently two almost separate strands of textbooks on discrete- and continuous-time contracting models

This book is written in a manner that makes complex mathematical concepts more accessible to economists. However, it would also be an invaluable tool for applied mathematicians who are looking to learn about possible economic applications of various control methods.