

# Mathematics for Economics

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*third edition*

# Mathematics For Economics Hoy Livernois

**Michael Hoy, John Livernois, Chris  
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in finance theory relating to the economics of uncertainty and information The main goal of the second edition is to make the materials more accessible to a wider audience of students and finance professionals The focus is on developing a core body of theory that will provide the student with a solid intellectual foundation for more advanced topics and methods The new edition has streamlined chapters and topics with new sections on portfolio choice under alternative information structures The starting point is the traditional mean variance approach followed by portfolio choice from first principles The topics are extended to alternative market structures alternative contractual arrangements and agency dynamic stochastic general equilibrium in discrete and continuous time attitudes towards risk and towards inter temporal substitution in discrete and continuous time and option pricing In general the book presents a balanced introduction to the use of stochastic methods in discrete and continuous time in the field of financial economics

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