

Research Article

A Dynamic Economic Model with Discrete Time and Consumer Sentiment

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Received 21 September 2009; Accepted 1 December 2009

Recommended by Akio Matsumoto

The paper describes a dynamical economic model with discrete time and consumer sentiment in the deterministic and stochastic cases. We seek to demonstrate that consumer sentiment may create fluctuations in the economical activities. The model possesses a flip bifurcation and a Neimark-Sacker bifurcation, after which the stable state is replaced by a (quasi) periodic motion. We associate the difference stochastic equation to the model by randomizing the control parameter d and by adding one stochastic control. Numerical simulations are made for the deterministic and stochastic models, for different values of the control parameter d .

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1. Introduction

The economic empirical evidence [1–3] suggests that consumer sentiment influences household expenditure and thus confirms Keynes' assumption that consumer "attitudes" and "animalic spirit" may cause fluctuations in the economic activity. On the other hand, Dobrescu and Opris [4, 5] analyzed the bifurcation aspects in a discrete-delay Kaldor model of business cycle, which corresponds to a system of equations with discrete time and delay. Following these studies, we develop a dynamic economic model in which the agents' consumption expenditures depend on their sentiment. As particular cases, the model contains the Hick-Samuelson [6], Pua [7], and Keynes [3] models as well as the model from [3]. The model possesses a flip and Neimark-Sacker bifurcation, if the autonomous consumption is variable.

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