

Mechanism Design

A Linear Programming Approach

Rakesh V. Vohra

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Econometric Society Monographs

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Mechanism Design Rakesh V. Vohra, 2011-05-16 Mechanism design is an analytical framework for thinking clearly and carefully about what exactly a given institution can achieve when the information necessary to make decisions is dispersed and privately held. This analysis provides an account of the underlying mathematics of mechanism design based on linear programming. Three advantages characterize the approach. The first is simplicity: arguments based on linear programming are both elementary and transparent. The second is unity: the machinery of linear programming provides a way to unify results from disparate areas of mechanism design. The third is reach: the technique offers the ability to solve problems that appear to be beyond solutions offered by traditional methods. No claim is made that the approach advocated should supplant traditional mathematical machinery. Rather, the approach represents an addition to the tools of the economic theorist who proposes to understand economic phenomena through the lens of mechanism design.

Random Sets in Econometrics Ilya Molchanov, Francesca Molinari, 2018-04-12 This is the first full length study of how the theory of random sets can be applied in econometrics.

The Black-Scholes-Merton Model as an Idealization of Discrete-time Economies David M. Kreps, 2019-09-19 I began this monograph which at the time was a nascent paper with the objective of understanding how and how well continuous time models of economic phenomena and in particular models that employ Brownian motion relate to near by discrete time models. We know by examples that the connections are sometimes not altogether obvious: see for instance Fudenberg and Levine 2009 and Sadzik and Stacchetti 2015. So it seemed to me a general theory connecting the two types of models ought to be available.

Analysis of Panel Data Cheng Hsiao, 2022-07-07 A comprehensive introduction of fundamental panel data methodologies.

How to Divide When There Isn't Enough William Thomson, 2019-09-05 An introduction to the modern theory of economic design: this book develops an up to date treatment of the adjudication of conflicting claims. In addition to covering all aspects of claims problems, it links claims problems with other economic literatures, most prominently the game theory literature.

Ignorance and Uncertainty Olivier Compte, Andrew Postlewaite, 2018-12-13 Born of a belief that economic insights should not require much mathematical sophistication, this book proposes novel and parsimonious methods to incorporate ignorance and uncertainty into economic modeling without complex mathematics. Economics has made great strides over the past several decades in modeling agents' decisions when they are incompletely informed, but many economists believe that there are aspects of these models that are less than satisfactory. Among the concerns are that ignorance is not captured well in most models that agents' presumed cognitive ability is implausible and that derived optimal behavior is sometimes driven by the fine details of the model rather than the underlying economics. Compte and Postlewaite lay out a tractable way to address these concerns and to incorporate plausible limitations on agents' sophistication. A central aspect of the proposed methodology is to restrict the strategies assumed available to agents.

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