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This concise treatment of dynamic and sequential methods for analyzing economic models brings together a number of mathematical techniques that have become essential tools for all serious economic researchers and carefully explains their applications to economics, finance, and related areas. With its clear presentation and detailed coverage of stationary, discounted, and dynamic programming, valuation equilibrium, Recursive Competitive Equilibrium, the Revelation Principle, and sequential games, the book offers a comprehensive and rigorous understanding of dynamic models in economics.

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