Nonlinear Sciences > Chaotic Dynamics

Chaos Models in Economics

Sorin Vlad, Paul Pascu, Nicolae Morariu

(Submitted on 20 Jan 2010)

The paper discusses the main ideas of the chaos theory and presents mainly the importance of the nonlinearities in the mathematical models. Chaos and order are apparently two opposite terms. The fact that in chaos can be found a certain precise symmetry (Feigenbaum numbers) is even more surprising. As an illustration of the ubiquity of chaos, three models among many other existing models that have chaotic features are presented here: the nonlinear feedback profit model, one model for the simulation of the exchange rate and one application of the chaos theory in the capital markets.

Subjects:	**Chaotic Dynamics (nlin.CD)**; General Finance (q-fin.GN)
Journal reference:	Journal of Computing, Vol. 2, Issue 1, January 2010
Cite as:	**arXiv:1001.3492v1 [nlin.CD]**

Submission history

From: William Jackson [view email]

[v1] Wed, 20 Jan 2010 07:58:38 GMT (346kb)

Which authors of this paper are endorsers?

Link back to: arXiv, form interface, contact.

Download:

- PDF only

Current browse context:

nlin.CD

< prev | next >

new | recent | 1001

Change to browse by:

nlin
q-fin
    q-fin.GN

References & Citations

- NASA ADS

Bookmark(what is this?)