

## Syllabus Attività Formativa

<b>Anno Offerta</b>	2025
<b>Corso di Studio</b>	LM25F - ECONOMIA E FINANZA
<b>Regolamento Didattico</b>	LM25F-25
<b>Percorso di Studio</b>	LM25EFIRM - ROME
<b>Insegnamento/Modulo</b>	RM432 - MATHEMATICAL METHODS FOR ECONOMICS - MATHEMATICAL METHODS FOR ECONOMICS
<b>Attività Formativa Integrata</b>	-
<b>Partizione Studenti</b>	-
<b>Periodo Didattico</b>	S1 - Primo Semestre
<b>Sede</b>	
<b>Anno Corso</b>	1
<b>Settore</b>	SECS-S/06 - METODI MATEMATICI DELL'ECONOMIA E DELLE SCIENZE ATTUARIALI E FINANZIARIE
<b>Tipo attività Formativa</b>	B - Caratterizzante
<b>Ambito</b>	84242 - Discipline Statistiche e Matematiche
<b>CFU</b>	8.0
<b>Ore Attività Frontali</b>	72.0
<b>AF_ID</b>	168555

<b>Tipo Testo</b>	<b>Codice Tipo Teste</b>	<b>Num. Max. Caratteri</b>	<b>Ob bl.</b>	<b>Testo in Italiano</b>	<b>Testo in Inglese</b>
<b>Obiettivi formativi</b>	OBIETT_FORM	3800	No		1) To learn some basic methods in Linear Algebra, Linear and Nonlinear Dynamical

<b>/Instructional goals</b>					<p>Systems, Optimization. These are essential tools to understand and develop mathematical models in economics.</p> <p>2) To be able to understand mathematical models and to develop them in simple cases</p>
<b>Prerequisiti / Prerequisites</b>	PREREQ	3800	Sì		<p>All basic mathematics courses of Laurea Triennale in Economics and similar topics. In particular:</p> <ul style="list-style-type: none"> <li>- Calculus for one variable functions (basic topology, functions and their properties, limits derivatives and their connection with monotonicity and convexity, integrals, graph of functions);</li> <li>- Searching extremals and zeros for one-variable functions using the appropriate theorems;</li> <li>- Basic linear algebra concepts (vector spaces and their bases, linear dependence and independence of vectors, matrices, rank, determinant, linear systems, Rouché-Capelli Theorem)</li> <li>- Basic calculus for several variables: topology in <math>\mathbb{R}^n</math>, limits, continuity, differentiability, gradient and its properties (this part will be briefly reviewed in the first lectures)</li> </ul>

<b>Risultati di apprendimento attesi/Intended learning outcomes</b>	RIS_APPREND	3800	Sì		<p>1) Knowledge and understanding: The course will offer the basic theoretical tools of Linear Algebra, Dynamical Systems, Optimization. These are key tools to understand and develop mathematical models in economics.</p> <p>2) Applying knowledge and understanding: The students will be taught how to use the above basic tools to develop simple mathematical models of real phenomena such as:</p> <ul style="list-style-type: none"> <li>- population and investment dynamics;</li> <li>- climate change;</li> <li>- ranking of web pages;</li> <li>- economic dynamics;</li> </ul> <p>3) Making judgements: We expect students to be able to</p> <ul style="list-style-type: none"> <li>- understand the main mathematical features of basic economic models;</li> <li>- judge the reliability of information on quantitative modeling that they read in the press;</li> <li>- build simple mathematical models of real phenomena.</li> </ul>
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					<p>4) Communications Skills: This course will give the students the possibility to acquire and understand major terms and concepts in order to communicate their ideas, proposals, analysis and critical reasoning in the field of mathematical modeling in the most effective and appropriate way.</p> <p>5) Learning skills: This course will contribute to empower learners giving them the tools to evaluate the statements on quantitative mathematical modeling (that they can read in the press or in specialized journals) in an independent way.</p>
<b>Contenuti Del Corso / Course Contents</b>	CONTENUTI	3800	Si		<ul style="list-style-type: none"> <li>- Review of calculus of Several Variables</li> <li>- Implicit Functions and Comparative Statics</li> <li>- Unconstrained Optimizazion</li> <li>- Constrained Optimization</li> <li>- Eigenvalues and eigenvectors,</li> <li>- Spectral decomposition</li> <li>- Linear/Nonlinear Difference/Differential Equations and Systems</li> <li>- Use of the above techniques to build mathematical models of real phenomena.</li> </ul>

<b>Testi Di Riferimento / Reference Books</b>	TESTI_RIF	3800	Sì		1) MATEMATICS FOR ECONOMISTS Carl Simon e Lawrence Blume W.W. NORTON & COMPANY.  2) Notes given by the teacher.
<b>Programma Esteso E Materiale Didattico Di Riferimento: Settimana 1 / Extended Program And Reference Reading Material: Week 1</b>	PROGR_LEZ_1 _1	3800	Sì		- Eigenvalues and eigenvectors 1
<b>Programma Esteso E Materiale Didattico Di Riferimento: Settimana 2 / Extended Program And Reference Reading</b>	PROGR_LEZ_1 _2	3800	Sì		Eigenvalues and eigenvectors 2

<b>Material: Week 2</b>					
<b>Programma Esteso E Materiale Didattico Di Riferimento: Settimana 3 / Extended Program And Reference Reading Material: Week 3</b>	PROGR_LEZ_1 _3	3800	Sì		Eigenvalues and eigenvectors 3
<b>Programma Esteso E Materiale Didattico Di Riferimento: Settimana 4 / Extended Program And Reference Reading Material: Week 4</b>	PROGR_LEZ_1 _4	3800	Sì		- Linear Difference/Differential Equations and Systems 1
<b>Programma Esteso E</b>	PROGR_LEZ_1 _5	3800	Sì		- Linear Difference/Differential Equations and Systems 2

<b>Materiale Didattico Di Riferimento: Settimana 5 / Extended Program And Reference Reading Material: Week 5</b>					
<b>Programma Esteso E Materiale Didattico Di Riferimento: Settimana 6 / Extended Program And Reference Reading Material: Week 6</b>	PROGR_LEZ_1_6	3800	Sì		- Linear Difference/Differential Equations and Systems 3
<b>Programma Esteso E Materiale Didattico Di Riferimento: Settimana 7 / Extended</b>	PROGR_LEZ_1_7	3800	Sì		- Nonlinear Difference/Differential Equations and Systems

<b>Program And Reference Reading Material: Week 7</b>					
<b>Programma Esteso E Materiale Didattico Di Riferimento: Settimana 8 / Extended Program And Reference Reading Material: Week 8</b>	PROGR_LEZ_1_8	3800	Sì		<ul style="list-style-type: none"> <li>- Calculus of Several variables; recap.</li> <li>- Implicit Functions and Comparative Statics</li> </ul>
<b>Programma Esteso E Materiale Didattico Di Riferimento: Settimana 9 / Extended Program And Reference Reading</b>	PROGR_LEZ_1_9	3800	Sì		<ul style="list-style-type: none"> <li>- Unconstrained Optimizazion</li> </ul>

<b>Material: Week 9</b>					
<b>Programma Esteso E Materiale Didattico Di Riferimento: Settimana 10 / Extended Program And Reference Reading Material: Week 10</b>	PROGR_LEZ_1 _10	3800	Sì		- Constrained Optimization 1
<b>Programma Esteso E Materiale Didattico Di Riferimento: Settimana 11 / Extended Program And Reference Reading Material: Week 11</b>	PROGR_LEZ_1 _11	3800	Sì		- Constrained Optimization 2
<b>Programma Esteso E</b>	PROGR_LEZ_1 _12	3800	Sì		- Dynamic Optimization

<b>Materiale Didattico Di Riferimento: Settimana 12 / Extended Program And Reference Reading Material: Week 12</b>					
<b>Metodologie Didattiche / Teaching Methods</b>	METODI_DID	3800	Sì		Lessons and Exercises sessions. "Teaching is not transferring knowledge, but creating the conditions for its production or construction"
<b>Modalità di verifica dell'apprendimento / Assessment Method</b>	MOD_VER_AP PR	3800	Sì		100% final exam: written
<b>Criteri per l'assegnazione dell'elaborato finale/ Thesis assignment criteria</b>	CRIT_ASS_ELA	3800	Sì		Interview