

UČNI NAČRT PREDMETA / COURSE SYLLABUS (leto / year 2017/18)						
Predmet:	Rieszovi prostori v matematični ekonomiji					
Course title:	Riesz spaces in mathematical economics					
Študijski program in stopnja Study programme and level	Študijska smer Study field			Letnik Academic year	Semester Semester	
Magistrski študijski program Finančna matematika	ni smeri			1 ali 2	prvi ali drugi	
Master's study programme Financial Mathematics	none			1 or 2	first or second	
Vrsta predmeta / Course type				izbirni / elective		
Univerzitetna koda predmeta / University course code:				M2529		
Predavanja Lectures	Seminar Seminar	Vaje Tutorial	Klinične vaje work	Druge oblike študija	Samost. delo Individ. work	ECTS
30	15	30			105	6
Nosilec predmeta / Lecturer:				prof. dr. Roman Drnovšek, prof. dr. Boris Lavrič		
Jeziki / Languages:	Predavanja / Lectures:	slovenski / Slovene, angleški / English				
	Vaje / Tutorial:	slovenski / Slovene, angleški / English				
Pogoji za vključitev v delo oz. za opravljanje študijskih obveznosti:				Prerequisites:		
Vpis v letnik študija.				Enrolment in the programme.		
Vsebina:				Content (Syllabus outline):		

<p>Arrow-Debreujev model za izmenjalne ekonomije s končno mnogo dobrinami in porabniki.</p> <p>Kakutanijev izrek o negibni točki.</p> <p>Walrasovo ravnovesje v neoklasični izmenjalni ekonomiji.</p> <p>Izreka o blagostanju.</p> <p>Rieszovi prostori. Linearni funkcionali in linearni operatorji.</p> <p>Rieszovi prostori dobrin in cen.</p> <p>Model izmenjalne ekonomije z neskočnorazsežnim prostorom dobrin in števno mnogo porabniki.</p>	<p>The Arrow-Debreu model for exchange economies with a finite number of commodities and consumers. Kakutani fixed-point theorem. A Walras equilibrium in a neoclassical exchange economy. Welfare theorems.</p> <p>Riesz spaces. Linear functionals and linear operators. Riesz spaces of commodities and prices. Model for exchange economy with infinite dimensional space of commodities and countably many consumers.</p>
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Temeljni literatura in viri / Readings:

C. D. Aliprantis, D. J. Brown, O. Burkinshaw: Existence and optimality of competitive equilibria, Springer-Verlag, Berlin, 1990.

C. D. Aliprantis: Problems in equilibrium theory, Springer-Verlag, Berlin, 1996.

C. D. Aliprantis, O. Burkinshaw: Locally solid Riesz spaces with applications to economics, Mathematical Surveys and Monographs 105, American Mathematical Society, Providence, RI, 2003.

Cilji in kompetence:

Študent spozna uporabo teorije Rieszovih prostorov v matematični ekonomiji. Pri tem se seznanjajo z nekaterimi modeli za izmenjalne ekonomije.

Objectives and competences:

Students learn about the application of the theory of Riesz spaces in mathematical economics. They get acquainted with some models of exchange economies.

Predvideni študijski rezultati:

Znanje in razumevanje:

Poznavanje in razumevanje osnovnih pojmov

Intended learning outcomes:

Knowledge and understanding:

Knowledge and understanding of the basic

teorije Rieszovih prostorov. Sposobnost njene uporabe v matematični ekonomiji.

Uporaba:

Uporaba teorije Rieszovih prostorov na modelih za izmenjalne ekonomije.

Refleksija:

Razumevanje teorije na podlagi primerov in uporabe.

Prenosljive spretnosti – niso vezane le na en predmet:

Identifikacija in reševanje problemov.

Formulacija nematematičnih problemov v matematičnem jeziku.

Spretnost uporabe domače in tuje literature.

concepts of the theory Riesz spaces. The ability of its use in mathematical economics.

Application:

Using the theory of Riesz spaces on models of exchange economies.

Reflection:

Understanding of the theory and the ability to apply it to concrete examples.

Transferable skills:

Identifying and solving problems. Formulation of nonmathematical problems in mathematical language. Ability to use domestic and foreign literature.

Metode poučevanja in učenja:

predavanja, vaje, domače naloge, konzultacije, seminarske naloge

Learning and teaching methods:

Lectures, exercises, homeworks, consultations, seminars

Delež (v %) /

Weight (in %)

Načini ocenjevanja:

Assessment:

domače naloge		homeworks
izpit	20%	exam
Ocene: 1-5 (negativno), 6-10 (pozitivno) (po Statutu UL)	80%	Grading: 1-5 (fail), 6-10 (pass) (according to the Statute of UL)

Reference nosilca / Lecturer's references:

Roman Drnovšek:

DRNOVŠEK, Roman. Triangularizing semigroups of positive operators on an atomic normed Riesz space. Proceedings of the Edinburgh Mathematical Society, ISSN 0013-0915, 2000, let. 43, št. 1, str. 43-55. [COBISS.SI-ID 9480281]

DRNOVŠEK, Roman. On positive unipotent operators on Banach lattices. Proceedings of the American Mathematical Society, ISSN 0002-9939, 2007, vol. 135, no. 12, str. 3833-3836. [COBISS.SI-ID 14382937]

DRNOVŠEK, Roman. An infinite-dimensional generalization of Zenger's lemma. Journal of mathematical analysis and applications, ISSN 0022-247X. [Print ed.], 2012, vol. 388, iss. 2, str. 1233-1238. [COBISS.SI-ID 16214617]

Boris Lavrič:

LAVRIČ, Boris. The isometries of certain maximum norms. Linear Algebra and its Applications, ISSN 0024-3795. [Print ed.], 2005, vol. 405, str. 249-263. [COBISS.SI-ID 13679961]

LAVRIČ, Boris. The isometries and the G-invariance of certain seminorms. Linear Algebra and its Applications, ISSN 0024-3795. [Print ed.], 2003, vol. 374, str. 31-40. [COBISS.SI-ID 12751193]

LAVRIČ, Boris. Monotonicity properties of certain classes of norms. Linear Algebra and its Applications, ISSN 0024-3795. [Print ed.], 1997, let. 259, str. 237-250. [COBISS.SI-ID 7388761]