

V monografii rassmotren stokhasticheskiy podkhod k analizu diskretnoy i nepreryvnoy lineynoy modeli obmena. Diskretnye modeli obmena opisuyutsya tsepyami Markova s ispolzovaniem z " preobrazovaniya, a nepreryvnye opisuyutsya sistemoy lineynykh differentsialnykh uravneniy s ispolzovaniem preobrazovaniya Laplasya. Na osnove etogo podkhoda predlozheny bezdefitsitnaya, defitsitnaya, obobshchennaya i s vneshnim vektorom upravleniya modeli: lineynoy mezhdunarodnoy trgovli, vypolneniya byudzhetykh proektov i finansovogo vzaimodeystviya predpriyatiy v regionakh. Rabota prednaznachena dlya studentov i aspirantov ekonomicheskikh i matematicheskikh spetsialnostey, a takzhe spetsialistov v oblasti sistemnykh issledovaniy v razlichnykh oblastiakh narodnogo khozyaystva i matematicheskoy ekonomiki.

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