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what follows is a brief distillation of basic dynamic optimization theory, as applied to economics.¹ My own sources (from where I learned dynamic optimization methods) include Kamien & Schwartz (1991), Romer (2001), and Obstfeld & Rogoff (1996), and I recommend any of them for an introduction to these methods. The three solution methods for dynamic problems I will look at include: the ...

A Dynamic Optimization Primer

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