



Complex-Valued Modeling in Economics and Finance

Sergey Svetunkov

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Complex-Valued Modeling in Economics and Finance outlines the theory, methodology, and techniques behind modeling economic processes using complex variables theory. The theory of complex variables functions is widely used in many scientific fields, since work with complex variables can appropriately describe different complex real-life processes. Many economic indicators and factors reflecting the properties of the same object can be represented in the form of complex variables. By describing the relationship between various indicators using the functions of these variables, new economic and financial models can be created which are often more accurate than the models of real variables. This book pays critical attention to complex variables production in stock market modeling, modeling illegal economy, time series forecasting, complex auto-aggressive models, and economic dynamics modeling. Very little has been published on this topic and its applications within the fields of economics and finance, and this volume appeals to graduate-level students studying economics, academic researchers in economics and finance, and economists.

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