

Index

- Approximation: degree of, for Kakutani fixed point, 89–93; for general equilibrium model with production, 107–08
- Arrow, K. J., 6, 12, 204
- Association: rule of, for fixed point of Kakutani mapping, 86; for general equilibrium model with production, 103–04; for nonlinear programming problem, 131; for computation of invariant optimal capital stock, 140
- Aumann, R. J., 206
- Barone, E., 2, 9
- Barycentric subdivision of the simplex, 195–99
- Block, H. D., 12
- Bondareva, O., 209
- Brouwer, L. E. J., 5, 12, 28
- Brouwer's theorem, 13, 23, 28–31, 67, 74, 170; description of, 5–6; and existence of an equilibrium for an exchange economy, 12; demonstration of, using algorithm, 51–53
- Burger, E., 12
- Capital stock: optimal invariant, 136–43
- Coalitions: in game theory, 201–06; balanced collections of, 209–10
- Cohen, D. I. A., 191
- Competitive equilibrium: proof of existence using alternative to Kakutani's theorem, 119–23
- Computational experience: of fixed point algorithms, 16–17, 60–61, 163, 168–69; relationship between dimensionality and computation time, 238–40
- Computer, electronic: importance of, for computational techniques, 10
- Convexity: the importance of techniques of, 3
- Convex programming, 69–71
- Core of an n -person game: relationship to competitive equilibria, 14–15, 207–08; nonemptiness of, 14–15, 211, 214–19, 221–27; notion of blocking, 206; definition of, 207
- Cottle, R. W., 14
- Cycling: argument excluding, 45–48
- Dantzig, G. B., 7, 14
- Debreu, G., 6, 14, 119
- Decomposition method of computing equilibrium, 162–69
- Degeneracy: procedures for resolving, 61–62, 144–69
- Eaves, B. C., 15, 50, 119, 121, 130, 188, 191
- Edgeworth, F. Y., 206
- Endowment: of resources, 98–99
- Freidenfelds, J., 188
- Gale, D., 6
- Game theory: n -person, 200–31; normal form of, 200; characteristic form of, 201–06; balanced, 211; nonemptiness of core of n -person balanced game, 211, 214–19; game derived from n -person exchange economy, 213–14; examples of balanced games, 219–32
- General equilibrium (neoclassical) model, 1–2; existence of an equilibrium, 2–6,

- General equilibrium (*cont.*)
 119–23; pure-trade model, 4–5, 17–23;
 with production, 98–107, 124–29
- Gradient (tâtonnement) method of solution,
 11–12
- Habetler, G. J., 121
- Hansen, T., 15, 61, 113, 130, 136–38, 143,
 148, 157, 237
- Hayek, F. A., 9, 10
- Howson, J. T., 13–14, 45
- Hurwicz, L., 12
- Increasing returns to scale, 227–32
- Intersection theorem, 67–71; generalized, 97
- Kakutani, S., 13
- Kakutani's theorem, 13, 75, 121–23, 137–38;
 demonstration of, using algorithm, 82–89;
 statement of, 85
- Kannai, Y., 97
- Kantorovitch, L. V., 7
- Karamardian, S., 121
- Karlin, S., 23
- Knaster-Kuratowski-Mazurkiewicz lemma,
 68, 192
- Koopmans, T. C., 136–38, 143
- Kuhn, H. W., 6, 13, 15, 50, 148, 173, 185, 188
- Kuhn-Tucker theorem, 3, 138
- Labelling, 45–46, 75
- Lange, O., 8–10
- Lemke, C. E., 13–14, 45, 47, 48
- Lexicographic tie-breaking rule, 144–47
- Linear programming: development of, and
 importance, 7; simplex method and appli-
 cations, 7–8; fundamental concepts, 77–
 79; pivot steps and relationship to re-
 placement operation, 79
- Mangasarian, O. L., 13
- Mantel, R. R., 14–15
- Mappings: continuous, 24–31; point-to-set,
 75
- McKenzie, L. W., 6
- Merrill, O. H., 130, 188
- Miller, M., 17
- Minimax theorem: for two-person zero-sum
 games, 31
- Mises, L. von, 8
- Morgenstern, O., 200, 203, 205, 206
- Nash, J. F., 6, 13
- Nash equilibrium point: two-person non-
 zero-sum games, 13, 31; existence for
n-person game, 74
- Neoclassical model. *See* General equi-
 librium model
- Newton's method, 52, 72, 112, 135
- Nikaido, H., 6
- Nondegeneracy assumption, 32–33
- Nonlinear programming: application of
 Brouwer fixed point algorithm, 69–71;
 numerical example, 71–73; application of
 Kakutani fixed point algorithm, 129–34;
 numerical example, 134–36
- Numerical examples of algorithms: pure
 exchange model, 65–67; nonlinear pro-
 gramming problems, 71–73, 134–36;
 Kakutani fixed point, 93–96; general
 equilibrium with production, 109–19, 128–
 29
- Price, A. L., 121
- Primitive sets, 14; definition of, 34, 37;
 examples of, 35–36; theorem for existence
 of with distinct labels, 45; number with
 distinct labels, 49–50; generalization of,
 53–56; relationship to dual feasible basis,
 56–59; existence of whose corresponding
 columns form a feasible basis, 76–81;
 characterization with lexicographic tie
 breaking, 147–49; properties with lexi-
 cographic tie breaking, 150–56; inter-
 pretation as an undominated utility vector,
 215–16
- Production: organization in a socialist
 economy, 8–10
- Production technology, 98–99
- Quadratic programming problems, 31
- Replacement operation, for primitive sets:
 geometrical interpretation, 38–40; numer-
 ical examples, 40–42; summarized, 42;

- Replacement operation (*cont.*)
 uniqueness of, 43-44; with lexicographic tie breaking, 157-62; FORTRAN program for, 233-37
- Robbins, L. C., 9, 10
- Robinson, S. M., 112
- Scarf, H., 12, 14, 15, 34, 45, 97, 103, 157, 200, 221
- Shapley, L. S., 188, 195, 209
- Shoven, J. B., 17
- Simplex: n -dimensional unit, 26
- Simplicial subdivisions: relationship to primitive sets, 15-16, 170-88, 193-95; algorithm based on, 188-93; restricted, 189-93; barycentric, 195-99
- Sonnenschein, H., 12
- Spencer, J., 17
- Sperner's lemma, 13, 170; demonstration of, 191-93
- Subsimplex: definition of, 32
- Sutherland, W. R. S., 136-38
- Transferable utility, 203-06, 219-21
- Upper semicontinuity, 83-85
- Uzawa, H., 12
- Von Neumann, J., 6, 13, 200, 203, 205, 206
- Von Neumann model of proportional capital growth, 136
- Wagner, M. H., 69, 188
- Wald, A., 3, 12
- Wallman, H., 68
- Walras, L., 1, 2
- Walrasian model. *See* General equilibrium model
- Walras law, 4, 20, 21, 23, 28, 30, 65, 99, 107
- Whalley, J., 17
- Wolfe, P., 14