

# Math: From An Economist's Perspective

*For Personal Reference, happy to circulate*

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Check the [Github Page](#) for this project, or [email me](#)!

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## HERE WE GO!

Math is fascinating, certainly. It is clean, organized, beautiful, philosophical, but it is also hard to grasp. I started this project for one simple purpose: As an Economic Ph.D. student, math was not my strongest suit and I NEED to change that. Hence, this math-learning notebook will be tailored according to the need of an economist, instead of being, you know, math math.

Here, I cover the math knowledge ranging from basic concepts, to fundamental theories including linear algebra and real analysis, and more integrated topics including optimization, dynamic methods stochastic control, etc. There are several valuable sources I referred to in the process of making this notebook:

First, I thank Prof. Brijesh Pinto at USC Economics for reminding the importance of math and the pleasure of playing with math in the math camp prior to my Ph.D. study.

**Carter (2001)**

Since this notebook approaches math in an application perspective, I will not only review the theoretical aspects of each topic, but include modelling simulation techniques and their application All the codes related to this review can be found on [my Github page](#).

I thank Dr. Svetlana Bryzgalova for her valuable intuitions and impressive knowledge of the empirical finance literature. Building this review is truly a memorable journey for me. I would love to share this review and all the related materials to anyone that finds them useful. And unavoidably, I would make some typos and other minor mistakes (hopefully not big ones). So I'd really appreciate any correction. If you find any mistakes, please either set up a branch on Github or send the mistakes to this email address [saizhang.econ@gmail.com](mailto:saizhang.econ@gmail.com), BIG thanks in advance!

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# CHAPTER 1

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## LINEAR ALGEBRA

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Every investor knows that trading in financial markets is to play games with time itself. Daily trades determine asset prices at every date and hence influence the random distribution of future prices as well as the initial level of pri

### 1.1 Chap1Sec1

In this section, I

### 1.2 Chap1Sec2

In this section, I

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## CHAPTER 2

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### REAL ANALYSIS

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## CHAPTER 3

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### OPTIMIZATION

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# CHAPTER 4

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## DYNAMIC METHOD

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## BIBLIOGRAPHY

Michael Carter. *Foundations of mathematical economics*. MIT press, 2001.