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高级微观经济理论

（第二版）

Advanced Microeconomic Theory

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高级微观经济理论

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出 版 说 明

在我国已经加入WTO和各国经济不断朝全球化方向推进的背景下，我国经济与世界经济的融合程度必将进一步提高。为了适应这一新的形势和为了满足我国读者及时了解国外最新的经济学动态，上海财经大学出版社与国外著名的出版公司通力合作，有选择地影印出版当今国外优秀的经济学教材。考虑到我国已经影印出版和翻译出版了一些初级和中级的西方经济学教科书，而相对缺少高级的西方经济学教科书这一情况，我社先推出《高级宏观经济学》和《高级微观经济理论》这两本面向经济学、管理学专业研究生的高层次教科书的英文影印本。

我们希望通过这两本书的影印出版，能对加快我国经济学科的发展步伐和进一步充实我国经济学科的教学内容有所帮助。

欢迎广大读者给我们提出宝贵的意见。

上海财经大学出版社编辑部

2003年1月

To Rana and Kamran

G.A.J.

To Dianne, Lisa, and Elizabeth

P.J.R.

PREFACE

In every chapter of this new edition, our focus remains on the modern core of its respective area. We continue to believe that this approach enables the careful reader to build a deep understanding of the principal pillars of modern microeconomics and to see the connections among them. We are grateful that so many students and colleagues seem to agree.

There are exercises at the end of every chapter, and working through as many of these as possible is the surest way to master the material. Hints and answers for selected exercises are provided at the end of the book, along with lists of theorems and definitions appearing in the text. We also plan to maintain a Readers' Forum on the web, where readers can exchange solutions to exercises in the text. The Readers' Forum can be reached at *http://alfred.vassar.edu.*

In preparing this new edition, we have taken the opportunity to make one major structural change. As more and more students enter graduate programs better prepared in mathematics, we believed we could safely move the pure mathematics to an appendix. There, it will still be available for those who want a refresher or for those who need to fill a gap in their preparation, but it will not stand in the way of instructors who feel their students are prepared to jump right into microeconomic theory from day one. The two full chapters of the Mathematical Appendix still provide students with a lengthy and largely self-contained development of the set theory, real analysis, topology, calculus, and modern optimization theory, which are indispensable in modern microeconomics. The exposition is formal but presumes nothing more than a good grounding in single-variable calculus and simple linear algebra as a starting point. We suggest that even students who are very well-prepared in mathematics browse both chapters of the appendix early on. That way, if and when some review or reference is needed, the reader will have a sense of how that material is organized.

The basic structure of the rest of the text has remained unchanged.

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Part I is devoted to modern consumer and producer theories. We treat consumer theory first, and at some length—both because of its intrinsic importance and because its methods and results are paradigms for many other topic areas. Producer theory is next, and we draw attention to the many formal similarities between these two important building blocks of modern microeconomics.

In Part II, we examine the behavior of economic agents when they come together on markets. We fully develop neoclassical models of competitive and noncompetitive market structures, and we take a first look at how market structure, market equilibrium, and economic efficiency are related. This is followed by the theory of general equilibrium, where we consider some of the same questions at the level of the economic system. The chapter on social choice and welfare provides an accessible introduction to systematic normative analysis.

Strategic behavior is the subject of Part III. A lengthy chapter on game theory provides careful and detailed instruction on both strategic and extensive form games. This is followed by a chapter on the economics of information, where we adopt a game-theoretic approach to this important area of current activity and interest. The final chapter offers a careful development of the modern theory of auctions, one of the most active frontiers in theoretical research today.

We have been fortunate to receive helpful suggestions from many careful readers of the previous edition. Many of those suggestions (and all contributed corrections) are included in this edition. The text is stronger for the help these colleagues, friends, and students volunteered, and we extend our grateful appreciation to all of them.

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