Problémové okruhy k SZK – Mikroekonomie – platné od března 2010.
(Podle dohody mezi zkoušejícím a zkoušeným je možno zkoušet mikroekonomii v angličtině nebo češtině.)

1. Preference relations, utility functions, choice rules, weak axiom of revealed preference, the relationship between preference relations and choice rules.

2. Commodities, Consumption set, Competitive budget, Walrasian (market, ordinary) demand correspondence and its properties. The weak axiom of revealed preference and the law of demand.

3. The utility maximization problem. The properties of optimal consumption vector and of the value function of the utility maximization problem.

4. The expenditure minimization problem. The properties of optimal consumption vector and of the value function of the expenditure minimization problem.

5. Relationships between demand, indirect utility and expenditure functions.

6. Integrability. Welfare evaluation of economic changes. Strong axiom of revealed preference.

7. Production sets, profit maximization and cost minimization.

8. Perfect information games. Backwards induction. Distinction between strategies and outcomes. Stackelberg model.

9. Application of backwards induction to bargaining. Rationalizability and iterated weak dominance. Mixed strategies.

10. Equilibrium solution concepts (Nash equilibrium, Subgame perfect Nash equilibrium) and their applications (Cournot and Bertrand models).

11. General equilibrium in a pure exchange economy. Edgeworth box. Welfare properties of Walrasian equilibria.

12. General equilibrium in a production economy. First and second welfare theorems.

13. General equlibrium under uncertainty. Contingent commodities, sequential trade, Arrow-Debreu equilibrium, Radner equilibrium, Asset markets.

14. Expected utility theory: lotteries, expected utility function, utility paradoxes. Money lotteries and risk aversion.

15. Comparison of payoff distributions in terms of return and risk: First and second order stochastic dominance. Basic ideas about state-dependent utility and subjective probability.

poslední aktualizace: březen 2010