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Economic Uncertainty, Instabilities And Asset Bubbles: Selected Essays Anastasios G Malliaris,2005-10-03 The compendium of papers in this volume focuses on aspects of economic uncertainty, financial instabilities and asset bubbles.Economic uncertainty is modeled in continuous time using the mathematical techniques of stochastic calculus. A detailed treatment of important topics is provided, including the existence and uniqueness of asymptotic economic growth, the modeling of inflation and interest rates, the decomposition of inflation and its volatility, and the extension of the quantity theory of money to allow for randomness.The reader is also introduced to the methods of chaotic dynamics, and this methodology is applied to asset pricing, the European equity markets, and the multi-fractality in foreign currency markets.Since the techniques of stochastic calculus and chaotic dynamics do not readily accommodate the presence of stochastic bubbles, several papers discuss in depth the presence of financial bubbles in asset prices, and econometric work is performed to link such bubbles to monetary policy.Finally, since bubbles often burst rather than deflate slowly, the last section of the book studies the crash of October 1987 as well as other crashes of national equity markets due to the Persian gulf crisis.

Boiler Maker ,1924

World Ports ,1926

Proceedings and Papers of the National Association of Port Authorities of the United States ,1926

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Newsletter ,1988

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Omnibus Water Resources Development Act of 1976 United States. Congress. Senate. Committee on Public Works. Subcommittee on Water Resources,1976

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Timber Resource Statistics for the Petersburg/Wrangell Inventory Unit, Alaska, 1972 Willem W. S. Van Hees,1983

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On the Move to Meaningful Internet Systems: OTM 2018 Workshops Christophe Debruyne,Hervé Panetto,Wided Guédria,Peter Bollen,Ioana Ciuciu,Robert Meersman,2019-02-06

This volume constitutes the refereed proceedings of the Confederated International International Workshop on Enterprise Integration, Interoperability and Networking (EI2N), Fact Based Modeling (FBM), Industry Case Studies Program (ICSP), and International Workshop on Methods, Evaluation, Tools and Applications for the Creation and Consumption of Structured Data for the e-Society (Meta4eS), held as part of OTM 2018 in October 2018 in Valletta, Malta. As the three main conferences and the associated workshops all share the distributed aspects of modern computing systems, they experience the application pull created by the Internet and by the so-called Semantic Web, in particular developments of Big Data, increased importance of security issues, and the globalization of mobile-based technologies.

The Treatment of Epilepsy Elaine Wyllie,Ajay Gupta,Deepak K. Lachhwani,2006 Serving as a reference on the epilepsies, this fourth edition provides an overview of seizure disorders and contemporary treatment options. It brings together the vital work in the neurosciences, genetics, electroencephalography, pediatric and adult neurology, neuropharmacology, neurosurgery, and psychiatry. It also talks about epilepsy surgery.

Annual Report of the Department of Indian Affairs Canada. Department of Indian Affairs,1923

Stochastic Calculus for Fractional Brownian Motion and Related Processes Yuliya Mishura,2008-04-12 This volume examines the theory of fractional Brownian motion and other long-memory processes. Interesting topics for PhD students and specialists in probability theory, stochastic analysis and financial mathematics demonstrate the modern level of this field. It proves that the market with stock guided by the mixed model is arbitrage-free without any restriction on the dependence of the components and deduces different forms of the Black-Scholes equation for fractional market.

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