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Econophysics of Order-driven Markets Frédéric Abergel,Bikas K Chakrabarti,Anirban Chakraborti,Manipushpak Mitra,2011-04-06 The primary goal of the book is to present the ideas and research findings of active researchers from various communities (physicists, economists, mathematicians, financial engineers) working in the field of Econophysics, who have undertaken the task of modelling and analyzing order-driven markets. Of primary interest in these studies are the mechanisms leading to the statistical regularities (stylized facts) of price statistics. Results pertaining to other important issues such as market impact, the profitability of trading strategies, or mathematical models for microstructure effects, are also presented. Several leading researchers in these fields report on their recent work and also review the contemporary literature. Some historical perspectives, comments and debates on recent issues in Econophysics research are also included.

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Efficiency, Finance, and Varieties of Industrial Policy Akbar Noman,Joseph E. Stiglitz,2016-11-29 Industrial policy, once relegated to resource allocation, technological improvements, and the modernization of industries, should be treated as a serious component of sustainability and developmental economics. A rich set of complimentary institutions, shared behavioral norms, and public policies have sustained economic growth from Britain's industrial revolution onwards. This volume revisits the role of industrial policy in the success of these strategies and what it can offer developed and developing economies today. Featuring essays from experts invested in the expansion of industrial policies, topics discussed include the most effective use of industrial policies in learning economies, development finance, and promoting investment in regional and global contexts. Also included are in-depth case studies of Japan and India's experience with industrial policy in the banking and private sector. One essay revisits the theoretical and conceptual foundations of industrial policy from a structural economics perspective and another describes the models, packages, and transformation cycles that constitute a variety of approaches to implementation. The collection concludes with industrial strategies for facilitating quality growth, realizing more sustainable manufacturing development, and encouraging countries to industrialize around their natural resources.

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