Collected papers of

Lord Soumadeep Ghosh

Volume 7

Time-consistent oliGARCHy

Soumadeep Ghosh

Kolkata, India

Abstract

In this paper, I describe the time-consistent oliGARCHy using identical oliGARCHes, numenaire, money and a point in time. The paper ends with "The End"

Introduction

In a previous paper, I've described the oliGARCH model of an individual's wealth. In a previous paper, I've described how there are 729 oliGARCHes in the economy. Contrary to popular belief, a time-consistent oliGARCHy is possible using identical oliGARCHes, numenaire, money and a point in time. In this paper, I describe the time-consistent oliGARCHy using identical oliGARCHes, numenaire, money and a point in time.

The time-consistent oliGARCHy using identical oliGARCHes, numenaire, money and a point in time.

Recall the wealth of an individual in the oliGARCH model is

$$W(t) = \frac{2ac\sigma - 2b\sigma(ct+d) - \sqrt{\frac{2}{\pi}}be\exp(-\frac{(x-\mu)^2}{2\sigma^2})}{2b^2\sigma} + f\exp(-\frac{bt}{a})$$

The time-consistent oliGARCHy is given by the equation

$$nW(t) = \int_0^T \int_0^m W(t)dxdt$$

where
$n = 729$
x is the numenaire
m is money
$W(t)$ is the wealth of identical oliGARCHes at time t
T is a point in time

Real solutions to the equation

There exist at least 7 real solutions to the equation above, available upon request.

The End

The theory of value investing

Soumadeep Ghosh

Kolkata, India

Abstract

In this paper, I describe the theory of value investing. The paper ends with "The End"

Introduction

Knowledge has been demanded of me of the theory of value investing. In this paper, I describe the theory of value investing.

The theory of value investing

Value V is defined by the equation

$$V = (1 - V) + ln(1 - V)$$

which can be solved to get

$$V = \frac{1}{2}(2 - W(2e)) \approx 0.31258874$$

where
$W(x)$ gives the principal solution for w in $z = we^w$
The theory of value investing states

$$\frac{P + p}{1 + r_f - q} + \frac{P}{1 + r_f} + \frac{P - l}{1 + r_f + q} = VP$$

where
P is price of good and/or service
p is profit on good and/or service
l is loss on good and/or service
r_f is the risk-free rate
q is the trade premium
V is value described above

Solution to the theory of value investing

There exists at least 1 real solution to the equation above, available on request.

The End

Understanding value judgments and beyond

Soumadeep Ghosh

Kolkata, India

Abstract

In this paper, I describe how to understand value judgments. The paper ends with "The End"

Introduction

In a previous paper, I've described value and the theory of value investing. Value judgments arise when the value equation is changed by the introduction of a risk-free rate. In this paper, I describe how to understand value judgments for economists, psychologists and psychiatrists.

The value judgment system in an individual

The value judgment system in an individual is given by

$$V = (1 - V) + r_f ln(1 - V)$$

$$p + r_f o + {r_f}^2 n == V$$

$$r_f p + {r_f}^2 o + n == V$$

$$ {r_f}^2 p + o + r_f n == V$$

where
p is positive value judgment
o is original value judgment
n is negative value judgment
r_f is the risk-free rate

Understanding value judgments

Solving the system above gives us

$$p = \frac{V ln^2(1 - V)}{4V^2 - 4V + ln^2(1 - V) + 2V ln(1 - V) - ln(1 - V) + 1}$$

$$o = \frac{V ln^2(1 - V)}{4V^2 - 4V + ln^2(1 - V) + 2V ln(1 - V) - ln(1 - V) + 1}$$

$$n = \frac{V ln^2(1 - V)}{4V^2 - 4V + ln^2(1 - V) + 2V ln(1 - V) - ln(1 - V) + 1}$$

$$r_f = \frac{2V - 1}{ln(1 - V)}$$

which must be understood as pyramidal effects of the risk-free rate.

Beyond

We eliminate value V from the system above to get the eliminant

$$exp(2n + \frac{2o-1}{r} + 2pr) + r(n+pr) + o = 1 \wedge (r-1)(nr + o - p(r+1)) = 0 \wedge (r^3 - 1)(n-p) = 0$$

which gives us the structure of value judgements.

The End

Time-consistent discounted oliGARCHy

Soumadeep Ghosh

Kolkata, India

Abstract

In this paper, I describe the time-consistent discounted oliGARCHy using identical oliGARCHes, numenaire, money, discount rate and a point in time. The paper ends with "The End"

Introduction

In a previous paper, I've described the oliGARCH model of an individual's wealth. In a previous paper, I've described how there are 729 oliGARCHes in the economy. In a previous paper, I've described the discounted oliGARCHy using identical oliGARCHes, numenaire, money and discount rate. In a previous paper, I've described the time-consistent oliGARCHy using identical oliGARCHes, numenaire, money and a point in time. Contrary to popular belief, a time-consistent discounted oliGARCHy is possible using identical oliGARCHes, numenaire, money, discount rate and a point in time. In this paper, I describe the time-consistent discounted oliGARCHy using identical oliGARCHes, numenaire, money, discount rate and a point in time..

The time-consistent discounted oliGARCHy using identical oliGARCHes, numenaire, money, discount rate and a point in time.

Recall the wealth of an individual in the oliGARCH model is

$$W(t) = \frac{2ac\sigma - 2b\sigma(ct+d) - \sqrt{\frac{2}{\pi}}be\exp(-\frac{(x-\mu)^2}{2\sigma^2})}{2b^2\sigma} + f\exp(-\frac{bt}{a})$$

The time-consistent discounted oliGARCHy is given by the equation

$$n(W(t) + \frac{W(t)}{1+r} + \frac{W(t)}{(1+r)^2}) = \int_0^T \int_0^m (W(t) + \frac{W(t)}{1+r} + \frac{W(t)}{(1+r)^2})dxdt$$

where
$n = \frac{729}{3}$
x is the numenaire
m is money
$W(t)$ is the wealth of identical oliGARCHes at time t
T is a point in time
r is the discount rate

Real solutions to the equation

There exist at least 7 real solutions to the equation above, available upon request.

The End

729 solutions to the oliGARCH model

Soumadeep Ghosh

Kolkata, India

Abstract

In this paper, I describe 729 solutions to the oliGARCH model. The paper ends with "The End"

Introduction

In a previous paper, I've described the oliGARCH model of an individual's wealth. In this paper, I describe 729 solutions to the oliGARCH model.

729 solutions to the oliGARCH model

Recall the wealth of an individual in the oliGARCH model is

$$W(t) = \frac{2ac\sigma - 2b\sigma(ct+d) - \sqrt{\frac{2}{\pi}}be\exp(-\frac{(x-\mu)^2}{2\sigma^2})}{2b^2\sigma} + f\exp(-\frac{bt}{a})$$

729 solutions to the oliGARCH model are available at
`https://drive.google.com/file/d/13YHrHZ2jnNaL3SUc3MHQt1HOM3U3ZiYg/view`

The End

Having read my papers, are you smart enough to understand the number 10206?

Soumadeep Ghosh

Kolkata, India

Abstract

In this paper, I describe the economic meaning of the number 10206. The paper ends with "The End"

Introduction

Many individuals don't understand the economic meaning of certain numbers. In this paper, I describe the economic meaning of the number 10206.

The economic meaning of the number 10206

Think of this number in terms of the population on your planet.

Hint 1: $10206 = 14 \times 729$

Hint 2: 14 is the maximum number of sub-economies an economy can have.

Hint 3: 729 is the maximum number of oliGARCHes that can exist.

The End

Nicotine

Soumadeep Ghosh

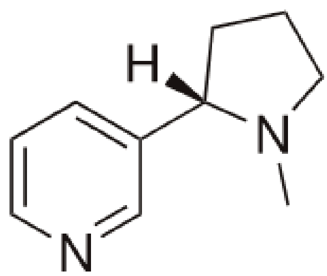
Kolkata, India

Abstract

In this paper, I describe nicotine. The paper ends with "The End"

Introduction

Nicotine is an alkaloid that is used as a stimulant and an anxiolytic.



Source of nicotine

Nicotine is naturally produced in the nightshade family of plants, mainly tobacco and pituri.

Use in warfare

Nicotine finds use in warfare to soothe the nerves of soldiers and keep them active.

The End

Hash

Soumadeep Ghosh

Kolkata, India

Abstract

In this paper, I describe hash. The paper ends with "The End"

Introduction

Hash is a cannabis concentrate made by compressing and processing parts of the cannabis (also known as marijuana) plant, typically focusing on flowering buds containing the most hairy projections.

Use in warfare

Hash finds use in warfare to desensitize soldiers to violence.

The End

The Jagannath function and the three properties of the Jagannath function

Soumadeep Ghosh

Kolkata, India

Abstract

In this paper, I describe the Jagannath function and the three properties of the Jagannath function. The paper ends with "The End"

Introduction

The Jagannath function is the holy grail of functions. In this paper, I describe the Jagannath function and the three properties of the Jagannath function.

The Jagannath function

The Jagannath function is

$$J(x) = \left\{ \begin{array}{cc} 1 & x = -\frac{3}{\sqrt{2}} \\ 0 & x \neq -\frac{3}{\sqrt{2}} \end{array} \right. + \left\{ \begin{array}{cc} 1 & x = 0 \\ 0 & x \neq 0 \end{array} \right. + \left\{ \begin{array}{cc} 1 & x = \frac{3}{\sqrt{2}} \\ 0 & x \neq \frac{3}{\sqrt{2}} \end{array} \right.$$

Three properties of the Jagannath function

The three properties of the Jagannath function are

1. $$\sum_{-\infty}^{\infty} J(x) = 1$$
2. $$\frac{\partial J(x)}{\partial x} = 0$$
3. $$\int_{-\infty}^{\infty} J(x)dx = 0$$

The End

The Tirupati function and the three properties of the Tirupati function

Soumadeep Ghosh

Kolkata, India

Abstract

In this paper, I describe the Tirupati function and the three properties of the Tirupati function. The paper ends with "The End"

Introduction

The Tirupati function is the alternative holy grail of functions. In this paper, I describe the Tirupati function and the three properties of the Tirupati function.

The Tirupati function

The Tirupati function is

$$T(x) = \left\{ \begin{array}{ll} -\frac{1}{3} & x = -\frac{1}{3} \\ 0 & x \neq -\frac{1}{3} \end{array} \right. + \left\{ \begin{array}{ll} \frac{1}{3} & x = \frac{1}{3} \\ 0 & x \neq \frac{1}{3} \end{array} \right.$$

Three properties of the Tirupati function

The three properties of the Tirupati function are

1. $$\sum_{-\infty}^{\infty} T(x) = 0$$

2. $$\frac{\partial T(x)}{\partial x} = 0$$

3. $$\int_{-\infty}^{\infty} T(x)dx = 0$$

The End