

International finance from macroeconomics to econophysics

Nova Science Publishers - Macroeconomics and Econophysics Workshop



Description: -

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Foreign exchange rates -- Mathematical models.
Foreign exchange -- Mathematical models.
International finance -- Mathematical models. International finance
from macroeconomics to econophysics
-International finance from macroeconomics to econophysics
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Tags: #International #finance, #Lévy #distributions, #and #the #econophysics #of #exchange #rates

Econophysics

We also present our own work on the econophysics of exchange rates. The model derives a rich array of non-trivial effects of inflation on the equilibrium deposit and the bank's portfolio. If the banks' reserve deposit holdings can create both lending and credit services but cash holdings can create only lending services, the lower bound of the nominal interest rate on reserve deposit can be negative.

CFPs in Economics

For instance, the for pricing is a - equation see however for a critique of the Black—Scholes methodology.

Econophysics

Physics models that have been applied in economics include the called the , models, models developed to study cardiac arrest, and models with as well as other models developed for.

Econophysics

It appears that it also plays a role that near a change of the tendency e. I admire the authors and their work.

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