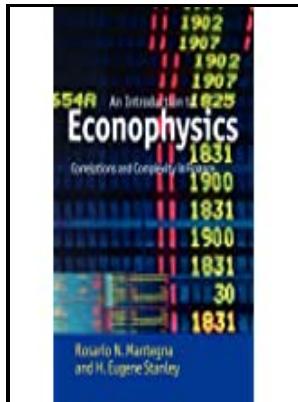


# International finance from macroeconomics to econophysics

**Nova Science Publishers - Breaking down the barriers between econophysics and financial economics**



Description: -

- 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

Notes: Includes index.

This edition was published in 2005



Filesize: 14.18 MB

Tags: #Macroeconomics #and #Econophysics #Workshop

## Econophysics and Financial Economics

. Finally, this book provides a research agenda for a more fruitful collaboration between econophysicists and financial economists, creating new research opportunities. The concept of, introduced by the physicist and the Harvard economist and made available at MIT's , has been devised as a predictive tool for economic growth at Harvard Growth Lab's.

## Econophysics and Financial Economics

Hence, the model suggests that the implementability of a negative reserve rate policy is related to the extent of quantitative easing. By mixing conceptual, historical, theoretical and formal arguments and analysis, the book details the recent results in econophysics that bring it closer to financial economics.

## Econophysics

Our theory provides a micro-foundation to justify the borrowing constraints that are widely used in the existing macroeconomic models. They find that this classification agrees with the credit ratings assigned by Moody's.

## International finance, Lévy distributions, and the econophysics of exchange rates

To do that, we estimate the nested logit model using transaction-level import data for Thailand from other ASEAN countries in 2014. The conference's main aim is to foster an open-minded, cross-fertilizing, and regular exchange of ideas among scholars and practitioners of the different fields in a friendly environment.

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