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Abstract

1 Systemic risk

$$\frac{\partial \rho(x,t)}{\partial t} = -\mu \frac{\partial(U(x)\rho(x,t))}{\partial x} - \alpha \frac{\partial}{\partial x}\left[\left(\int x\rho(x,t)\mathrm{d}x - x\right)\rho(x,t)\right] + D\frac{\partial^2 \rho(x,t)}{\partial x^2} \qquad (1)$$

$N=100,\ \mu=0.1,\ \sigma=1,\ \alpha=5$