

*Nonlinear Dynamics Of Financial Crises How To Predict  
Discontinuous Decisions*







### **Nonlinear Dynamics Of Financial Crises**

37 sessions, 139 papers, and 0 presentations with no associated papers Index of Participants.

Legend: C=chair, P=Presenter, D=Discussant #

### **27th Annual Symposium of the Society for Nonlinear ...**

An economic bubble or asset bubble (sometimes also referred to as a speculative bubble, a market bubble, a price bubble, a financial bubble, a speculative mania, or a balloon) is a situation in which asset prices appear to be based on implausible or inconsistent views about the future. It could also be described as trade in an asset at a price or price range that strongly exceeds the asset's ...

### **Economic bubble - Wikipedia**

The Economic Fluctuations and Growth Program. concentrates on the U.S. economy as a whole, considering the aggregate behavior of employment, output, and prices with a general focus on the nature of business cycles.

### **The Economic Fluctuations and Growth Program**

TED Talk Subtitles and Transcript: The 2007-2008 financial crisis, you might think, was an unpredictable one-time crash. But Didier Sornette and his Financial Crisis Observatory have plotted a set of early warning signs for unstable, growing systems, tracking the moment when any bubble is about to pop. (And he's seeing it happen again, right now.)

### **Didier Sornette: How we can predict the next financial ...**

Journal of Risk and Financial Management (ISSN 1911-8074; ISSN 1911-8066 for printed edition) is an international peer-reviewed open access journal on risk and financial management. JRFM was formerly edited by Prof. Dr. Raymond A.K. Cox and published by Prof. Dr. Alan Wong online in one yearly volume from 2008 until end 2012. Since October 2013, it is published quarterly and online by MDPI.

### **Journal of Risk and Financial Management | An Open Access ...**

Session 1: Policy at the Zero-Lower Bound | June 28, 2018 9:00 to 10:30 112 ; Session Chair: Pavel Kapinos, FRB Dallas Evaluating the Effects of Forward Guidance and Large-scale Asset Purchases: By Xu Zhang; University of California, San Diego

### **Society for Economic Dynamics Annual Meeting 2018 (SED2018)**

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### **Narodowy Bank Polski - Internetowy Serwis Informacyjny**

Econophysics is an interdisciplinary research field, applying theories and methods originally developed by physicists in order to solve problems in economics, usually those including uncertainty or stochastic processes and nonlinear dynamics. Some of its application to the study of financial markets has also been termed statistical finance referring to its roots in statistical physics.

### **Econophysics - Wikipedia**

Globalization Institute. The Federal Reserve Bank of Dallas established the Globalization Institute in 2007 for the purpose of better understanding how the process of deepening economic integration between the countries of the world, or globalization, alters the environment in which U.S. monetary policy decisions are made.

### **Globalization Institute Working Papers - Dallasfed.org**

We investigate how two major events affected dividend payout behavior of firms around the world. First, the mandatory adoption of the International Financial Reporting Standards (IFRS), and second, the recent Global Financial Crisis (GFC).

## **FMARC - Financial Management & Accounting Research Conference**

JSTOR is a digital library of academic journals, books, and primary sources.

### **JSTOR: Viewing Subject: Economics**

This paper solves the dynamic portfolio allocation problem with account of time-varying jump risk. We find that both the initial jump intensity as a state variable and the jump dynamics including the average jump intensity and jump persistence are important for the investor's optimal portfolio decision.

### **Dynamic portfolio allocation with time-varying jump risk ...**

Biography Sketch. Prof Terence Chong is associate professor of Economics and Executive Director of Lau Chor Tak Institute of Global Economics and Finance, Dean of Students of New Asia College and Co-Director of Global Economics and Finance Program, The Chinese University of Hong Kong.

### **Tai-Leung Terence Chong, Department of Economics, CUHK**

This study investigates how trade openness affects economic growth in developing countries, with a focus on sub-Saharan Africa (SSA). We use a dynamic growth model with data from 42 SSA countries covering 1980 to 2012.

### **Trade and economic growth in developing countries ...**

Type or paste a DOI name into the text box. Click Go. Your browser will take you to a Web page (URL) associated with that DOI name. Send questions or comments to doi ...

### **Resolve a DOI Name**

Both authors are from the University of California, Los Angeles, and Wessels is also from Erasmus University, Rotterdam. We gratefully acknowledge the research assistance provided by Jim Brandon, Won Lee, and Erik Sirri and helpful comments from our UCLA colleagues, especially Julian Franks, David Mayers, Ron Masulis, and Walter Torous.

### **The Determinants of Capital Structure Choice - TITMAN ...**

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MBA Program ((N/340/7/0591) (08/20) (MQA/FA7909)) The Asia School of Business MBA curriculum reflects the rigor and quality of MIT Sloan with the insights and perspectives of Asia for a heightened understanding of global business dynamics.

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SEMINAR PROGRAMME: SECOND SEMESTER 2018 . 27 July Joseph Ngatchou-Wandjil (University of Lorraine, France). Testing nonstationary absolutely regular nonlinear models. 3 August: Johan Louw (Department of Logistics, SU). Visual data analytics: your visuals providing clarity and insight or more confusion?

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