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Monetary and Fiscal Policies and the Dynamics of the Yield Curve in Morocco Stochastic Models for Prices

Dynamics in Energy and Commodity Markets Structural Dynamic Analysis with Generalized Damping Models Riskfree rate dynamics Neural Advances in Processing Nonlinear Dynamic Signals The Future of Urban Living: Smart Cities and Sustainable Infrastructure Technologies Survival and Event History Analysis Dynamic Factor Models New Perspectives and Challenges in Econophysics and Sociophysics Bond Pricing and Yield Curve Modeling On the Estimation of Term Structure Models and An Application to the United States Handbook of Family Therapy Michigan Journal of Economics Time Series Analysis by State Space Methods Developments in Macro-Finance Yield Curve Modelling Econometric Methods And Their Applications In Finance, Macro And Related Fields Econometrics of Financial High-Frequency Data Bayesian Machine Learning in Quantitative Finance The Visible Hand Bayesian Inference in the Social Sciences Mr. Calixte Ahokpossi Fred Espen Benth Sondipon Adhikari Michel van der Wel. Anna Esposito Chakib El Mokhi Odd Aalen Siem Jan Koopman Frédéric Abergel Riccardo Rebonato International Monetary Fund Thomas L. Sexton James Durbin Jagjit S. Chadha Kaddour Hadri Nikolaus Hautsch Wilson Tsakane Mongwe Reiner B. Koblo Ivan Jeliazkov

we estimate the latent factors that underlie the dynamics of the sovereign bond yield curve in morocco during 2004 14 based on the dynamic nelson siegel model on this basis we explore the interaction between macroeconomic variables and the yield curve which is of direct relevance to macroeconomic policy making in morocco s context we find that tighter monetary policy increases short end maturities and that the impact is small and short lived economic activity is also briefly but significantly impacted suggesting that even under a pegged exchange rate monetary policy autonomy and effectiveness can be increased through greater central bank independence fiscal improvements significantly lower yield levels policy conclusions are that improvement in the fiscal and monetary policy frameworks as well as greater financial sector development and inclusion could benefit morocco and strengthen the transmission mechanisms and effectiveness of macroeconomic policies

this monograph presents a theory for random field models in time and space viewed as stochastic processes with values in a hilbert space to model the stochastic dynamics of forward and futures prices in energy power and commodity markets in this book the well known heath jarrow morton approach from interest rate theory is adopted and extended into an infinite dimensional framework allowing for flexible modeling of price stochasticity across time and along the term structure curve various models are introduced based on stochastic partial differential equations with infinite dimensional lévy processes as noise drivers emphasizing random fields described by low dimensional parametric covariance functions instead of classical high dimensional factor models the filipović space a separable hilbert space of sobolev type is found to be a convenient state space for the dynamics of forward and futures term structures the monograph provides a classification of important operators in this space covering covariance operators and the stochastic modeling of volatility term structures including the samuelson effect fourier methods are employed to price many derivatives of interest in energy power and commodity markets and sensitivity delta expressions can be derived additionally the monograph covers forward curve smoothing the connection between forwards with fixed delivery and delivery period as well as the classical theory of forward and futures pricing this monograph will appeal to researchers and graduate students interested in mathematical finance and stochastic analysis applied in the challenging markets of energy power and commodities practitioners seeking sophisticated yet flexible and analytically tractable risk models will also find it valuable

since lord rayleigh introduced the idea of viscous damping in his classic work the theory of sound in 1877 it has become standard practice to use this approach in dynamics covering a wide range of applications from aerospace to civil engineering however in the majority of practical cases this approach is adopted more for mathematical convenience than for modeling the physics of vibration damping over the past decade extensive research has

been undertaken on more general non viscous damping models and vibration of non viscously damped systems this book along with a related book structural dynamic analysis with generalized damping models analysis is the first comprehensive study to cover vibration problems with general non viscous damping the author draws on his considerable research experience to produce a text covering parametric senistivity of damped systems identification of viscous damping identification of non viscous damping and some tools for the quanitification of damping the book is written from a vibration theory standpoint with numerous worked examples which are relevant across a wide range of mechanical aerospace and structural engineering applications

this book proposes neural networks algorithms and advanced machine learning techniques for processing nonlinear dynamic signals such as audio speech financial signals feedback loops waveform generation filtering equalization signals from arrays of sensors and perturbations in the automatic control of industrial production processes it also discusses the drastic changes in financial economic and work processes that are currently being experienced by the computational and engineering sciences community addresses key aspects such as the integration of neural algorithms and procedures for the recognition the analysis and detection of dynamic complex structures and the implementation of systems for discovering patterns in data the book highlights the commonalities between computational intelligence ci and information and communications technologies ict to promote transversal skills and sophisticated processing techniques this book is a valuable resource for a the academic research community b the ict market c phd students and early stage researchers d companies research institutes e representatives from industry and standardization bodies

this book provides a comprehensive manual for researchers practitioners policymakers as well as students striving to achieve environmental sustainment it is exploring advanced developments in smart cities

infrastructure and sustainability engineering in addition this book delivers advanced methodologies emerging and innovative technologies that shape sustainable urban technologies including the renewable energy systems of tomorrow to low impact manufacturing procedures today every section provides insight and real world implementation the book bridges the gap between theory and practice making it an essential tool to turn sustainability challenges into opportunities salient characteristics comprise 1 global perspective allows for flexibility in solutions given a multitude of successful examples around the world from different cultural and geographic locations 2 multidisciplinary approach integrating perspectives from engineering environmental science economics and policy studies for holistic problem solving 3 financial sustainability innovative business models to make sustainable solutions good for the environment and even better economically this provoking literature questions conventional wisdom and promotes adventurous visions of sustainability by highlighting emerging trends in cloud computing cybersecurity and big data for urban development readers are prepared to lead the next paradigm shift in sustainable innovation

the aim of this book is to bridge the gap between standard textbook models and a range of models where the dynamic structure of the data manifests itself fully the common denominator of such models is stochastic processes the authors show how counting processes martingales and stochastic integrals fit very nicely with censored data beginning with standard analyses such as kaplan meier plots and cox regression the presentation progresses to the additive hazard model and recurrent event data stochastic processes are also used as natural models for individual frailty they allow sensible interpretations of a number of surprising artifacts seen in population data the stochastic process framework is naturally connected to causality the authors show how dynamic path analyses can incorporate many modern causality ideas in a framework that takes the time aspect seriously to make the material accessible to the reader a large number of practical examples mainly frommedicine

are developed in detail stochastic processes are introduced in an intuitive and non technical manner the book is aimed at investigators who use event history methods and want a better understanding of the statistical concepts it is suitable as a textbook for graduate courses in statistics and biostatistics

this volume explores dynamic factor model specification asymptotic and finite sample behavior of parameter estimators identification frequentist and bayesian estimation of the corresponding state space models and applications

this book presents the latest perspectives and challenges within the interrelated fields of econophysics and sociophysics which have emerged from the application of statistical physics to economics and sociology economic and financial markets appear to be in a permanent state of flux billions of agents interact with each other giving rise to complex dynamics of economic quantities at the micro and macro levels with the availability of huge data sets researchers can address questions at a much more granular level than was previously possible fundamental questions regarding the aggregation of actions and information and the coordination complexity and evolution of economic and financial networks are currently receiving much attention in the econophysics research agenda in parallel the sociophysics literature has focused on large scale social data and their interrelations in this book leading researchers from different communities economists sociologists financial analysts mathematicians physicists statisticians and others report on their recent work and their analyses of economic and social behavior

rebonato provides an authoritative clear and up to date explanation of the cutting edge innovations in affine modeling for government bonds and provides readers with the precise tools to develop their own models this

book combines precise theory with up to date empirical evidence to build with the minimum mathematical sophistication required for the task a critical understanding of what drives the government bond market

this paper discusses the estimation of models of the term structure of interest rates after reviewing the term structure models specifically the nelson siegel model and affine term structure model this paper estimates the terms structure of treasury bond yields for the united states with pre crisis data this paper uses a software developed by fund staff for this purpose this software makes it possible to estimate the term structure using at least nine models while opening up the possibility of generating simulated paths of the term structure

integrative research based multisystemic these words reflect not only the state of family therapy but the nature of this comprehensive handbook as well the contributors all well recognized names who have contributed extensively to the field accept and embrace the tensions that emerge when integrating theoretical perspectives and science in clinical settings to document the current evolution of couples and family therapy practice and research each individual chapter contribution is organized around a central theme that the integration of theory clinical wisdom and practical and meaningful research produce the best understanding of couple and family relationships and the best treatment options the handbook contains five parts part i describes the history of the field and its current core theoretical constructs part ii analyzes the theories that form the foundation of couple and family therapy chosen because they best represent the broad range of schools of practice in the field part iii provides the best examples of approaches that illustrate how clinical models can be theoretically integrative evidence based and clinically responsive part iv summarizes evidence and provides useful findings relevant for research and practice part v looks at the application of couple and family interventions that are based on emerging clinical needs such as divorce and working in medical settings handbook of family therapy illuminates

the threads that are common to family therapies and gives voice to the range of perspectives that are possible practitioners researchers and students need to have this handbook on their shelves both to help look back on our past and to usher in the next evolution in family therapy

this new edition updates durbin koopman's important text on the state space approach to time series analysis the distinguishing feature of state space time series models is that observations are regarded as made up of distinct components such as trend seasonal regression elements and disturbance terms each of which is modelled separately the techniques that emerge from this approach are very flexible and are capable of handling a much wider range of problems than the main analytical system currently in use for time series analysis the box jenkins arima system additions to this second edition include the filtering of nonlinear and non gaussian series part i of the book obtains the mean and variance of the state of a variable intended to measure the effect of an interaction and of regression coefficients in terms of the observations part ii extends the treatment to nonlinear and non normal models for these analytical solutions are not available so methods are based on simulation

changes in the shape of the yield curve have traditionally been one of the key macroeconomic indicators of a likely change in economic outlook however the recent financial crises have created a challenge to the management of monetary policy demanding a revision in the way that policymakers model expected changes in the economy this volume brings together central bank economists and leading academic monetary economists to propose new methods for modelling the behaviour of interest rates topics covered include the analysis and extraction of expectations of future monetary policy and inflation the analysis of the short term dynamics of money market interest rates the reliability of existing models in periods of extreme market volatility and how to adjust them accordingly and the role of government debt and deficits in affecting sovereign bond yields and

spreads this book will interest financial researchers and practitioners as well as academic and central bank economists

the volume aims at providing an outlet for some of the best papers presented at the 15th annual conference of the african econometric society which is one of the chapters of the international econometric society many of these papers represent the state of the art in financial econometrics and applied econometric modeling and some also provide useful simulations that shed light on the models ability to generate meaningful scenarios for forecasting and policy analysis

the availability of financial data recorded on high frequency level has inspired a research area which over the last decade emerged to a major area in econometrics and statistics the growing popularity of high frequency econometrics is driven by technological progress in trading systems and an increasing importance of intraday trading liquidity risk optimal order placement as well as high frequency volatility this book provides a state of the art overview on the major approaches in high frequency econometrics including univariate and multivariate autoregressive conditional mean approaches for different types of high frequency variables intensity based approaches for financial point processes and dynamic factor models it discusses implementation details provides insights into properties of high frequency data as well as institutional settings and presents applications to volatility and liquidity estimation order book modelling and market microstructure analysis

this book offers a comprehensive discussion of the bayesian inference framework and demonstrates why this probabilistic approach is ideal for tackling the various modelling problems within quantitative finance it demonstrates how advanced bayesian machine learning techniques can be applied within financial engineering

investment portfolio management insurance municipal finance management as well as banking the book covers a broad range of modelling approaches including bayesian neural networks gaussian processes and markov chain monte carlo methods it also discusses the utility of bayesian inference in quantitative finance and discusses future research goals in the applications of bayesian machine learning in quantitative finance chapters are rooted in the theory of quantitative finance and machine learning while also outlining a range of practical considerations for implementing bayesian techniques into real world quantitative finance problems this book is ideal for graduate researchers and practitioners at the intersection of machine learning and quantitative finance as well as those working in computational statistics and computer science more broadly

in the last decade highly innovatory developments have taken place in theoretical economics the new focus of interest seems to be twofold firstly nonlinear models for dynamic processes of the economy are constructed to extend the scope of linear models for tlle stationary euqilibrium state and secondly a new approach is made to solve the everlasting problem of the relation between micro and macro economics the interdisciplinary field of synergetics is deeply involved in this evolution the author has made a remarkable contribution to both foci his application of synergetic concepts to the theory of business cycles combines a partial solution of the micro macro problem namely the modelling of the macro economic effect of the decisions of investors producers and consumers with the natural introduction of nonlinearities the arising new business cycle theory can on the one side be validated by empirical evidence and on the other hand the typical behavior of nonlinear dynamic systems including the transition to deterministic chaos can be clearly demonstrated the hope is justified that the model presented in this book is a fw ther important step in reaching a new level of the quantitative comprehension of dynamic phenomena in the economy stuttgart june 1991 prof dr wolfgang weidlich foreword it is the author s objective to explain macroeconomic processes on the basis of micro economic decision making behaviour in

order to achieve this goal the concept of synergetics is presented as a method of describing dynamic phenomena in multi component systems with cooperative interactions between their elements

presents new models methods and techniques and considers important real world applications in political science sociology economics marketing and finance emphasizing interdisciplinary coverage bayesian inference in the social sciences builds upon the recent growth in bayesian methodology and examines an array of topics in model formulation estimation and applications the book presents recent and trending developments in a diverse yet closely integrated set of research topics within the social sciences and facilitates the transmission of new ideas and methodology across disciplines while maintaining manageability coherence and a clear focus bayesian inference in the social sciences features innovative methodology and novel applications in addition to new theoretical developments and modeling approaches including the formulation and analysis of models with partial observability sample selection and incomplete data additional areas of inquiry include a bayesian derivation of empirical likelihood and method of moment estimators and the analysis of treatment effect models with endogeneity the book emphasizes practical implementation reviews and extends estimation algorithms and examines innovative applications in a multitude of fields time series techniques and algorithms are discussed for stochastic volatility dynamic factor and time varying parameter models additional features include real world applications and case studies that highlight asset pricing under fat tailed distributions price indifference modeling and market segmentation analysis of dynamic networks ethnic minorities and civil war school choice effects and business cycles and macroeconomic performance state of the art computational tools and markov chain monte carlo algorithms with related materials available via the book s supplemental website interdisciplinary coverage from well known international scholars and practitioners bayesian inference in the social sciences is an ideal reference for researchers in economics political science sociology and business as well as an excellent resource for academic government and regulation agencies the book is also useful for graduate level courses in applied econometrics statistics mathematical modeling and simulation numerical methods computational analysis and the social sciences

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