1.	Record Nr.	UNICAMPANIASUN0056067
	Autore	Dodson, Cristopher T. J.
	Titolo	Tensor geometry : the geometric viewpoint and its uses / C. T. J. Dodson, T. Poston
	Pubbl/distr/stampa	New York, : Springer, 1991
	ISBN	35-405-2018-X 978-35-405-2018-4
	Edizione	[2. ed]
	Descrizione fisica	XIV, 432 p. : ill. ; 24 cm.
	Altri autori (Persone)	Poston, Tim
	Soggetti	53-XX - Differential geometry [MSC 2020] 53A45 - Differential geometric aspects in vector and tensor analysis [MSC 2020] 83-XX - Relativity and gravitational theory [MSC 2020] 53B50 - Applications of local differential geometry to the sciences [MSC 2020] 83Axx - Special relativity [MSC 2020] 53B30 - Local differential geometry of Lorentz metrics, indefinite metrics [MSC 2020] 53B05 - Linear and affine connections [MSC 2020] 53B20 - Local Riemannian geometry [MSC 2020] 15A69 - Multilinear algebra, tensor calculus [MSC 2020]
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia

2. Record Nr. UNINA9910219619403321

Autore	Stein Jerome L
Titolo	Stochastic optimal control, international finance, and debt crises / / Jerome L. Stein
Pubbl/distr/stampa	Oxford ; ; New York, : Oxford University Press, 2006
ISBN	0-19-153571-0 1-281-15383-4 1-4356-2328-2 9786611153830
Descrizione fisica	1 online resource (305 p.)
Classificazione	83.44
Disciplina	332/.0420151922
Soggetti	Foreign exchange rates - Mathematical models Equilibrium (Economics) - Mathematical models Debts, Public - Mathematical models Endogenous growth (Economics) - Mathematical models Stochastic processes - Mathematical models
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Optimal debt and equilibrium exchange rates in a stochastic environment : an overview -- Stochastic optimal control model of short-term debt -- Stochastic intertemporal optimization : long-term debt continuous time -- The NATREX model and the equilibrium real exchange rate -- The equilibrium real value of the euro : an evaluation of research -- The transition economies : a NATREX evaluation of research -- Country default risk in emerging markets -- Asian crises : theory, evidence, warning signals -- United States current account deficits : a stochastic optimal control analysis.
Sommario/riassunto	This book focuses on the interaction between equilibrium real exchange rates, optimal external debt, endogenous optimal growth and current account balances, in a world of uncertainty. The theoretical parts result from interdisciplinary research between economics and applied mathematics. From the economic theory and the mathematics of stochastic optimal control the author derives benchmarks for the optimal debt and equilibrium real exchange rate in an environment

where both thereturn on capital and the real rate of interest are
stochastic variables. The theoretically derived equilibrium real ex