

1. Record Nr.	UNINA9910465426703321
Autore	Kopp P. E. <1944->
Titolo	From Measures to Ito Integrals // Ekkehard Kopp [[electronic resource]]
Pubbl/distr/stampa	Cambridge : , : Cambridge University Press, , 2011
ISBN	1-107-22245-1 1-139-07659-0 9786613111180 1-139-07087-8 1-139-08114-4 1-139-08341-4 1-139-07887-9 1-283-11118-7 0-511-81311-2
Descrizione fisica	1 online resource (vii, 120 pages) : digital, PDF file(s)
Collana	AIMS library series
Disciplina	515/.42
Soggetti	Measure theory
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Title from publisher's bibliographic system (viewed on 05 Oct 2015).
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Probability and measure -- Measures and distribution functions -- Measurable functions/random variables -- Integration and expectation -- Lp-spaces and conditional expectation -- Discrete-time martingales -- Brownian motion -- Stochastic integrals.
Sommario/riassunto	From Measures to Ito Integrals gives a clear account of measure theory, leading via L2-theory to Brownian motion, Ito integrals and a brief look at martingale calculus. Modern probability theory and the applications of stochastic processes rely heavily on an understanding of basic measure theory. This text is ideal preparation for graduate-level courses in mathematical finance and perfect for any reader seeking a basic understanding of the mathematics underpinning the various applications of Ito calculus.

2. Record Nr.	UNINA9910798221603321
Autore	Dale Gareth
Titolo	Karl Polanyi : a life on the left // Gareth Dale
Pubbl/distr/stampa	New York : , : Columbia University Press, , [2016] ©2016
ISBN	0-231-54148-1
Descrizione fisica	1 online resource (394 p.)
Classificazione	QE 800
Disciplina	330.15/42092 B
Soggetti	Economists - Hungary Economics - History
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	Introduction -- In the East-West salon -- Bearing the cross of war -- Triumph and tragedy of Red Vienna -- Challenges and responses -- The ctaclysm and its origins -- Injustices and inhumanities -- The precariousness of existence -- Epilogue: a lost world of socialism.
Sommario/riassunto	Karl Polanyi (1886-1964) was one of the twentieth century's most original interpreters of the market economy. His penetrating analysis of globalization's disruptions and the Great Depression's underlying causes still serves as an effective counterargument to free market fundamentalism. This biography shows how the major personal and historical events of his life transformed him from a bourgeois radical into a Christian socialist but also informed his ambivalent stance on social democracy, communism, the New Deal, and the shifting intellectual scene of postwar America. The book begins with Polanyi's childhood in the Habsburg Empire and his involvement with the Great War and Hungary's postwar revolution. It connects Polanyi's idealistic radicalism to the political promise and intellectual ferment of Red Vienna and the horror of fascism. The narrative revisits Polanyi's oeuvre in English, German, and Hungarian, includes exhaustive research in five archives, and features interviews with Polanyi's daughter, students, and colleagues, clarifying the contradictory aspects of the thinker's work. These personal accounts also shed light on Polanyi's connections to

scholars, Christians, atheists, journalists, hot and cold warriors, and socialists of all stripes. Karl Polanyi: A Life on the Left engages with Polanyi's biography as a reflection and condensation of extraordinary times. It highlights the historical ruptures, tensions, and upheavals that the thinker sought to capture and comprehend and, in telling his story, engages with the intellectual and political history of a turbulent epoch.
