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Titolo	Revolutionserinnerung in der Frühen Neuzeit : Refigurationen der 'Glorious Revolution' in Großbritannien (1688-1760) // Ulrich Niggemann; German Historical Institute London
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Lingua di pubblicazione	Tedesco
Formato	Materiale a stampa
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Nota di contenuto	Frontmatter -- Inhalt -- Vorwort -- Zur Datierung -- Revolution – Revolutionskultur – Revolutionserinnerung: Thema und Konzeption -- I. Einleitung -- II. Die Erinnerungskultur der Glorious Revolution und ihre Medien -- III. Bedeutung und Funktion divergierender Modi der Revolutionserinnerung -- IV. „Deliverance“ und „Revolution“: Dimensionen des Revolutionsbegriffs -- V. Ergebnisse -- I. Einleitung -- II. Argumentative Rekurse auf die Revolutionserinnerung während der Regierungszeit Wilhelms III. 1689–1702 -- III. Revolutionserinnerung in der Regierungszeit Annas 1702–1714 -- IV. Die Hannoversche Thronfolge als Vollendung der Revolution? Revolutionserinnerung 1714–1718 -- V. Revolutionserinnerung und

Whig Supremacy 1718–1760 -- VI. Ergebnisse -- Fazit und Ausblick --
Anhang: Liste der gedruckten Predigten zum 5. November --
Abbildungsnachweis -- Abkürzungen -- Quellen- und
Literaturverzeichnis -- English Abstract -- Register

Sommario/riassunto

Die Studie fragt nach der Produktion und den Produktionsbedingungen von Revolutionserinnerung und ihren Narrativen. Dabei steht insbesondere die Wechselwirkung von konkreten politischen Kontexten, situativen Argumentationsbedürfnissen sowie der Entwicklung historischer Argumente und Narrative im Vordergrund. Am Beispiel der Glorious Revolution von 1688/89 wird auf der Basis von ca. 1400 Quellentexten untersucht, wie revolutionäre Narrative generiert wurden und wie sie in medialen Debatten der ersten Hälfte des 18. Jahrhunderts refiguriert und verargumentiert wurden. Dabei fällt auf, dass Konzepte, die die bisherige Forschung primär mit den Revolutionen des späten 18. Jahrhunderts assoziiert hat, durchaus schon im Großbritannien des ausgehenden 17. und des frühen 18. Jahrhunderts präsent waren, dass sie aber zugleich viel stärker als bisher vermutet in religiösen Konflikten wurzelten. Überdies kann die Vorstellung korrigiert werden, dass das bekannte als Whig-Narrativ etikettierte Bild der Revolution nicht einfach den Whigs des frühen 18. Jahrhunderts zuzuordnen ist. Deutlich wird hingegen die Heterogenität und Variabilität der Revolutionserinnerung.

This study focuses on the 1688–89 "Glorious Revolution" to examine the commemoration of revolution in 18th century Great Britain. A key emphasis is placed on how the Revolution impacted and informed sociopolitical debate. The study illuminates the struggle over the accepted interpretation of the Revolution, and reveals how this struggle reconfigured historical narratives.

2. Record Nr.	UNINA9910816191003321
Autore	Chan Ngai Hang
Titolo	Time series : applications to finance with R and S-Plus // Ngai Hang Chan
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Edizione	[2nd ed.]
Descrizione fisica	1 online resource (xxiii, 296 pages) : illustrations
Disciplina	332.01/51955
Soggetti	Time-series analysis Econometrics Risk management R (Computer program language)
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and indexes.
Nota di contenuto	Time Series: Applications to Finance with R and S-Plus®, Second Edition; Contents; 12.2.1 Diagonal Form; 12.2.2 Alternative Matrix Form; List of Figures; List of Tables; Preface; Preface to the First Edition; 1 Introduction; 1.1 Basic Description; 1.2 Simple Descriptive Techniques; 1.2.1 Trends; 1.2.2 Seasonal Cycles; 1.3 Transformations; 1.4 Example; 1.5 Conclusions; 1.6 Exercises; 2 Probability Models; 2.1 Introduction; 2.2 Stochastic Processes; 2.3 Examples; 2.4 Sample Correlation Function; 2.5 Exercises; 3 Autoregressive Moving Average Models; 3.1 Introduction; 3.2 Moving Average Models 3.3 Autoregressive Models; 3.3.1 Duality between Causality and

Stationarity*; 3.3.2 Asymptotic Stationarity; 3.3.3 Causality Theorem; 3.3.4 Covariance Structure of AR Models; 3.4 ARMA Models; 3.5 ARIMA Models; 3.6 Seasonal ARIMA; 3.7 Exercises; 4 Estimation in the Time Domain; 4.1 Introduction; 4.2 Moment Estimators; 4.3 Autoregressive Models; 4.4 Moving Average Models; 4.5 ARMA Models; 4.6 Maximum Likelihood Estimates; 4.7 Partial ACF; 4.8 Order Selections*; 4.9 Residual Analysis; 4.10 Model Building; 4.11 Exercises; 5 Examples in SPLUS and R; 5.1 Introduction; 5.2 Example 1; 5.3 Example 2 5.4 Exercises; 6 Forecasting; 6.1 Introduction; 6.2 Simple Forecasts; 6.3 Box and Jenkins Approach; 6.4 Treasury Bill Example; 6.5 Recursions*; 6.6 Exercises; 7 Spectral Analysis; 7.1 Introduction; 7.2 Spectral Representation Theorems; 7.3 Periodogram; 7.4 Smoothing of Periodogram*; 7.5 Conclusions; 7.6 Exercises; 8 Nonstationarity; 8.1 Introduction; 8.2 Nonstationarity in Variance; 8.3 Nonstationarity in Mean: Random Walk with Drift; 8.4 Unit Root Test; 8.5 Simulations; 8.6 Exercises; 9 Heteroskedasticity; 9.1 Introduction; 9.2 ARCH; 9.3 GARCH; 9.4 Estimation and Testing for ARCH 9.5 Example of Foreign Exchange Rates; 9.6 Exercises; 10 Multivariate Time Series; 10.1 Introduction; 10.2 Estimation of α and β ; 10.3 Multivariate ARMA Processes; 10.3.1 Causality and Invertibility; 10.3.2 Identifiability; 10.4 Vector AR Models; 10.5 Example of Inferences for VAR; 10.6 Exercises; 11 State Space Models; 11.1 Introduction; 11.2 State Space Representation; 11.3 Kalman Recursions; 11.4 Stochastic Volatility Models; 11.5 Example of Kalman Filtering of Term Structure; 11.6 Exercises; 12 Multivariate GARCH; 12.1 Introduction; 12.2 General Model; 12.3 Quadratic Form 12.3.1 Single-Factor GARCH(1,1); 12.3.2 Constant-Correlation Model; 12.4 Example of Foreign Exchange Rates; 12.4.1 The Data; 12.4.2 Multivariate GARCH in SPLUS; 12.4.3 Prediction; 12.4.4 Predicting Portfolio Conditional Standard Deviations; 12.4.5 BEKK Model; 12.4.6 Vector-Diagonal Models; 12.4.7 ARMA in Conditional Mean; 12.5 Conclusions; 12.6 Exercises; 13 Cointegrations and Common Trends; 13.1 Introduction; 13.2 Definitions and Examples; 13.3 Error Correction Form; 13.4 Granger's Representation Theorem; 13.5 Structure of Cointegrated Systems; 13.6 Statistical Inference for Cointegrated Systems

Sommario/riassunto

"This book is designed to help readers grasp the conceptual underpinnings of time series modeling in order to gain a deeper understanding of the ever-changing dynamics of the financial world. It covers theory and application equally for readers from both financial and mathematical backgrounds. The book offers succinct coverage of standard topics in statistical time series - such as forecasting and spectral analysis - in a manner that is both technical and conceptual. Recent developments in nonstandard time series techniques such as Bayesian methods and arbitrage statistics have been added to this edition, and they are illustrated in detail with real financial examples. Subroutines in R and S-Plus are lavishly displayed throughout in this new edition. An author website provides instructor notations and additional software subroutines, as well as complete solutions to the exercises in the text."--

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