

1. Record Nr.	UNINA9910795312603321
Titolo	Cultures of Uneven and Combined Development : : From International Relations to World Literature / / James Christie, Nesrin Degirmencioglu
Pubbl/distr/stampa	Leiden, ; Boston : , : BRILL, , 2019
Descrizione fisica	1 online resource (397 pages)
Collana	Historical Materialism Book Series ; ; v. 180
Disciplina	335.4119
Soggetti	Historical materialism Communism and international relations
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Front Matter -- Copyright Page -- Acknowledgements -- Notes on Contributors -- Introducing the Field -- Why Cultures of Uneven and Combined Development? / James Christie and Nesrin Degirmencioglu -- Uneven and Combined Development as a Universal Aspect of Capitalist Modernity / Neil Davidson -- Critiques of Eurocentrism -- Troubling Time and Space in World Politics: Reimagining Western Modernity in the Atlantic Mirror / Alexander Anievas and Kerem Nisancioglu -- The Iranian Revolution in the Mirror of Uneven and Combined Development / Kamran Matin -- Rationalist or Nationalist? The Eighteenth-Century Public Sphere / Luke Cooper -- Towards a Theory of Culture -- Uneven and Combined Development: Between Capitalist Modernity and Modernism / Neil Davidson -- Fredric Jameson and the Rise of World Literature: From World Systems Theory to Uneven and Combined Development / James Christie -- Reading under the Sign of Uneven and Combined Development -- Late Capitalism in Contemporary Fiction / Robert Spencer -- Differential Time and Aesthetic Form: Uneven and Combined Capitalism in the Work of Allan Sekula / Gail Day and Steve Edwards -- Aesthetics of Uneven and Combined Development: Tanpnar and Dos Passos at a World Literary Conjunction / Nesrin Degirmencioglu -- Demon Landscapes, Uneven Ecologies: Folk-Spirits in Guyanese Fiction / Michael Niblett -- Back Matter -- Bibliography -- General Index.
Sommario/riassunto	Cultures of Uneven and Combined Development seeks to explore and

develop Leon Trotsky's concept of uneven and combined development. In particular, it aims to adapt the political and historical analysis which originated in Trotsky's Russia for use within the contemporary field of world literature. As such, it draws together the work of scholars from both the field of international relations and the field of literature and the arts. This collection will therefore be of particular interest to anyone who is interested in new ways of understanding world literary texts, or interested in new ways of applying Trotsky's revolutionary politics to the contemporary world order. Contributors: Alexander Anievas, Gail Day, James Christie, Kamran Matin, Kerem Nisancioglu, Luke Cooper, Michael Niblett, Neil Davidson, Nesrin Degirmencioglu, Robert Spencer, Steve Edwards.

2. Record Nr.	UNINA9910778220803321
Autore	Engle R. F (Robert F.)
Titolo	Anticipating correlations [[electronic resource]] : a new paradigm for risk management / / Robert Engle
Pubbl/distr/stampa	Princeton, : Princeton University Press, 2009
ISBN	1-282-15821-X 9786612158216 1-4008-3019-2
Edizione	[Course Book]
Descrizione fisica	1 online resource (165 p.)
Collana	Econometric Institute lecture series
Classificazione	QK 620
Disciplina	332.678
Soggetti	Finance - Econometric models Economic forecasting - Mathematical models Risk management - Mathematical models Correlation (Statistics)
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 (p. [141]-149) and index.
Nota di contenuto	Frontmatter -- Contents -- Introduction -- 1. Correlation Economics -- 2. Correlations in Theory -- 3. Models for Correlation -- 4. Dynamic Conditional Correlation -- 5. DCC Performance -- 6. The MacGyver Method -- 7. Generalized DCC Models -- 8. FACTOR DCC -- 9.

Sommario/riassunto

Financial markets respond to information virtually instantaneously. Each new piece of information influences the prices of assets and their correlations with each other, and as the system rapidly changes, so too do correlation forecasts. This fast-evolving environment presents econometricians with the challenge of forecasting dynamic correlations, which are essential inputs to risk measurement, portfolio allocation, derivative pricing, and many other critical financial activities. In *Anticipating Correlations*, Nobel Prize-winning economist Robert Engle introduces an important new method for estimating correlations for large systems of assets: Dynamic Conditional Correlation (DCC). Engle demonstrates the role of correlations in financial decision making, and addresses the economic underpinnings and theoretical properties of correlations and their relation to other measures of dependence. He compares DCC with other correlation estimators such as historical correlation, exponential smoothing, and multivariate GARCH, and he presents a range of important applications of DCC. Engle presents the asymmetric model and illustrates it using a multicountry equity and bond return model. He introduces the new FACTOR DCC model that blends factor models with the DCC to produce a model with the best features of both, and illustrates it using an array of U.S. large-cap equities. Engle shows how overinvestment in collateralized debt obligations, or CDOs, lies at the heart of the subprime mortgage crisis--and how the correlation models in this book could have foreseen the risks. A technical chapter of econometric results also is included. Based on the Econometric and Tinbergen Institutes Lectures, *Anticipating Correlations* puts powerful new forecasting tools into the hands of researchers, financial analysts, risk managers, derivative quants, and graduate students.

3. Record Nr.	UNIORUON00082750
Autore	ABDALLAH, Rasid
Titolo	Sahindah / Rasid Abdallah
Pubbl/distr/stampa	al-Sariqa, : Mansurat ittihad kuttab wa adaba' al-Imarat, 1998
Descrizione fisica	168 p. ; 24 cm
Disciplina	892.736
Soggetti	ROMANZI ARABI - Emirati Arabi Uniti
Lingua di pubblicazione	Arabo
Formato	Materiale a stampa
Livello bibliografico	Monografia