

1. Record Nr.	UNINA9910779721303321
Titolo	Areal features of the anglophone world [[electronic resource] /] / edited by Raymond Hickey
Pubbl/distr/stampa	Berlin, : De Gruyter Mouton, 2012
ISBN	3-11-027942-8
Descrizione fisica	1 online resource (510 p.)
Collana	Topics in English Linguistics [TiEL] ; ; 80 Topics in English linguistics, , 1434-3452 ; ; 80
Altri autori (Persone)	HickeyRaymond
Disciplina	427
Soggetti	Linguistic geography Areal linguistics
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 indexes.
Nota di contenuto	Frontmatter -- Preface -- Contents -- Areal features of the anglophone world / Hickey, Raymond -- I. Case Studies -- English in England / Britain, David -- English and Scots in Scotland / Maguire, Warren -- English in Ireland / Hickey, Raymond -- English in the United States / Gordon, Matthew J. -- English varieties in the Caribbean / Williams, Jeffrey P. -- English in Africa / Brato, Thorsten / Huber, Magnus -- English in Asia / Ansaldo, Umberto / Lim, Lisa -- Shared features in New Englishes / Sharma, Devyani -- English in Australia and New Zealand / Peters, Pam / Burridge, Kate -- II. Feature complexes -- Global features of English vernaculars / Chambers, J. K. -- Phonological inventories / Schreier, Daniel -- Negation in varieties of English / Anderwald, Lieselotte -- Tense and aspect / Lunkenheimer, Kerstin -- Verbal concord / Pietsch, Lukas -- Pronominal systems / Wagner, Susanne -- Reflexive and intensive self-forms / Siemund, Peter / Maier, Georg / Schweinberger, Martin -- Vocabulary / Gramley, Stephan E. -- Pragmatics / Schneider, Klaus P. -- Subject index -- Subject index -- Language index
Sommario/riassunto	The intention of the present volume is to unite the research of a range of scholars who have been working on features of non-standard, vernacular English which show an areal distribution, i.e. which cluster geographically across the world. Features common to an area can be due to (i) shared dialect input, (ii) common but separate innovations

after settlement, or (iii) area-internal diffusion from one variety to another and/or others. The relative weighting of these factors is an important topic in the book and is a key focus in the 17 chapters. The book is divided into two large blocks, the first one consisting of case studies (8 chapters) and the second with features complexes (9 chapters). The former look at major anglophone locations from an areal perspective while the latter examine linguistic categories and features with a view to determine whether these could be areally based or not.

2. Record Nr.	UNINA9910784548303321
Autore	Schmidt Anatoly B
Titolo	Quantitative finance for physicists [[electronic resource] ] : an introduction / / Anatoly B. Schmidt
Pubbl/distr/stampa	San Diego, : Elsevier Academic Press, c2005
ISBN	1-281-01998-4 9786611019983 1-4175-7736-3 0-08-049220-7
Edizione	[1st edition]
Descrizione fisica	1 online resource (179 p.)
Collana	Academic Press Advanced Finance
Disciplina	332/.01/5195
Soggetti	Finance - Mathematical models Business mathematics
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. 149-157) and index.
Nota di contenuto	Front Cover; Quantitative Finance for Physicists: An Introduction; Copyright Page; Detailed Table of Contents; Chapter 1. Introduction; Chapter 2. Financial Markets; 2.1 Market Price Formation; 2.2 Returns and Dividends; 2.3 Market Efficiency; 2.4 Pathways for Further Reading; 2.5 Exercises; Chapter 3. Probability Distributions; 3.1 Basic Definitions; 3.2 Important Distributions; 3.3 Stable Distributions and Scale Invariance; 3.4 References for Further Reading; 3.5 Exercises; Chapter 4. Stochastic Processes; 4.1 Markov Processes; 4.2 Brownian Motion; 4.3 Stochastic Differential Equation

4.4 Stochastic Integral 4.5 Martingales; 4.6 References for Further Reading; 4.7 Exercises; Chapter 5. Time Series Analysis; 5.1 Autoregressive and Moving Average Models; 5.2 Trends and Seasonality; 5.3 Conditional Heteroskedasticity; 5.4 Multivariate Time Series; 5.5 References for Further Reading and Econometric Software; 5.6 Exercises; Chapter 6. Fractals; 6.1 Basic Definitions; 6.2 Multifractals; 6.3 References for Further Reading; 6.4 Exercises; Chapter 7. Nonlinear Dynamical Systems; 7.1 Motivation; 7.2 Discrete Systems: Logistic Map; 7.3 Continuous Systems; 7.4 Lorenz Model 7.5 Pathways to Chaos 7.6 Measuring Chaos; 7.7 References for Further Reading; 7.8 Exercises; Chapter 8. Scaling in Financial Time Series; 8.1 Introduction; 8.2 Power Laws in Financial Data; 8.3 New Developments; 8.4 References for Further Reading; 8.5 Exercises; Chapter 9. Option Pricing; 9.1 Financial Derivatives; 9.2 General Properties of Options; 9.3 Binomial Trees; 9.4 Black-Scholes Theory; 9.5 References for Further reading; 9.6 Appendix. The Invariant of the Arbitrage-Free Portfolio; 9.7 Exercises; Chapter 10. Portfolio Management; 10.1 Portfolio Selection 10.2 Capital Asset Pricing Model (CAPM) 10.3 Arbitrage Pricing Theory (APT); 10.4 Arbitrage Trading Strategies; 10.5 References for Further Reading; 10.6 Exercises; Chapter 11. Market Risk Measurement; 11.1 Risk Measures; 11.2 Calculating Risk; 11.3 References for Further Reading; 11.4 Exercises; Chapter 12. Agent-Based Modeling of Financial Markets; 12.1 Introduction; 12.2 Adaptive Equilibrium Models; 12.3 Non-Equilibrium Price Models; 12.4 Modeling of Observable Variables; 12.5 References for Further Reading; 12.6 Exercises; Comments; References; Answers to Exercises; Index

---

## Sommario/riassunto

With more and more physicists and physics students exploring the possibility of utilizing their advanced math skills for a career in the finance industry, this much-needed book quickly introduces them to fundamental and advanced finance principles and methods. Quantitative Finance for Physicists provides a short, straightforward introduction for those who already have a background in physics. Find out how fractals, scaling, chaos, and other physics concepts are useful in analyzing financial time series. Learn about key topics in quantitative finance such as option pricing, portfolio

---