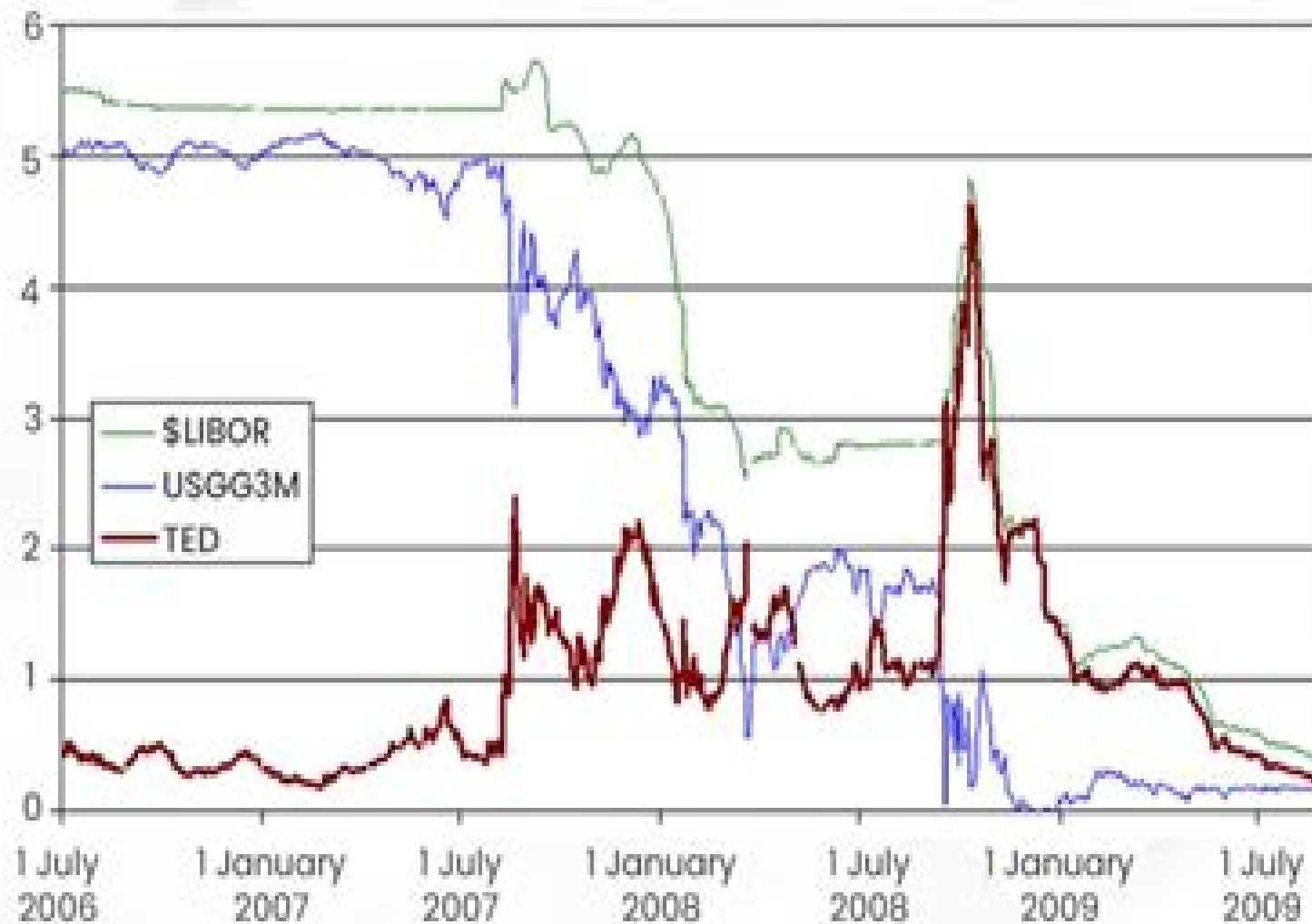


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Extreme Events in Nature and Society Sergio Albeverio, Volker Jentsch, Holger Kantz, 2006-02-18 Significant and usually unwelcome surprises such as floods financial crisis epileptic seizures or material rupture are the topics of Extreme Events in Nature and Society The book authored by foremost experts in these fields reveals unifying and distinguishing features of extreme events including problems of understanding and modelling their origin spatial and temporal extension and potential impact The chapters converge towards the difficult problem of anticipation forecasting the event and proposing measures to moderate or prevent it Extreme Events in Nature and Society will interest not only specialists but also the general reader eager to learn how the multifaceted field of extreme events can be viewed as a coherent whole

Theory of Zipf's Law and Beyond Alexander I. Saichev, Yannick Malevergne, Didier Sornette, 2009-11-04 Zipf's law is one of the few quantitative reproducible regularities found in economics It states that for most countries the size distributions of cities and of firms with additional examples found in many other scientific fields are power laws with a specific exponent the number of cities and firms with a size greater than S is inversely proportional to S Most explanations start with Gibrat's law of proportional growth but need to incorporate additional constraints and ingredients introducing deviations from it Here we present a general theoretical derivation of Zipf's law providing a synthesis and extension of previous approaches First we show that combining Gibrat's law at all firm levels with random processes of firm's births and deaths yield Zipf's law under a balance condition between a firm's growth and death rate We find that Gibrat's law of proportionate growth does not need to be strictly satisfied As long as the volatility of firm sizes increase asymptotically proportionally to the size of the firm and that the instantaneous growth rate increases not faster than the volatility the distribution of firm sizes follows Zipf's law This suggests that the occurrence of very large firms in the distribution of firm sizes described by Zipf's law is more a consequence of random growth than systematic returns in particular for large firms

volatility must dominate over the instantaneous growth rate *Why Stock Markets Crash* Didier Sornette, 2017-03-21 The scientific study of complex systems has transformed a wide range of disciplines in recent years enabling researchers in both the natural and social sciences to model and predict phenomena as diverse as earthquakes global warming demographic patterns financial crises and the failure of materials In this book Didier Sornette boldly applies his varied experience in these areas to propose a simple powerful and general theory of how why and when stock markets crash Most attempts to explain market failures seek to pinpoint triggering mechanisms that occur hours days or weeks before the collapse Sornette proposes a radically different view the underlying cause can be sought months and even years before the abrupt catastrophic event in the build up of cooperative speculation which often translates into an accelerating rise of the market price otherwise known as a bubble Anchoring his sophisticated step by step analysis in leading edge physical and statistical modeling techniques he unearths remarkable insights and some predictions among them that the end of the growth era will occur around 2050 Sornette probes major historical precedents from the decades long tulip mania in the Netherlands that wilted suddenly in 1637 to the South Sea Bubble that ended with the first huge market crash in England in 1720 to the Great Crash of October 1929 and Black Monday in 1987 to cite just a few He concludes that most explanations other than cooperative self organization fail to account for the subtle bubbles by which the markets lay the groundwork for catastrophe Any investor or investment professional who seeks a genuine understanding of looming financial disasters should read this book Physicists geologists biologists economists and others will welcome *Why Stock Markets Crash* as a highly original scientific tale as Sornette aptly puts it of the exciting and sometimes fearsome but no longer quite so unfathomable world of stock markets

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системах Дидье Сорнетте, 2011-11-07 **Free Banking** Lawrence Henry White, 1993 Free Banking Lawrence H. White, 1993 The question of free banking or laissez faire in money raises fundamental theoretical historical and normative issues Discussions of free banking contemplate the consequences of abolishing government central banks and allowing unrestricted money issue by private banks Research on free banking questions has expanded tremendously in the past two decades These three volumes collect the most important modern articles on the theory history and policy implications of free banking The literature is marked by a number of sharp intellectual controversies and the editor has included both sides of the most important debates The editor's introduction provides a fresh perspective on the developments in monetary theory and in the real world that have stimulated the several strands of research represented here

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