



General Finance

Authors and titles for recent submissions

- [Fri, 23 Dec 2011](#)
- [Mon, 19 Dec 2011](#)
- [Thu, 15 Dec 2011](#)
- [Wed, 14 Dec 2011](#)
- [Mon, 12 Dec 2011](#)

[total of 8 entries: [1-8](#)]

[showing up to 25 entries per page: [fewer](#) | [more](#)]

Fri, 23 Dec 2011

[1] [arXiv:1112.5340](#) (cross-list from q-fin.PR) [[pdf](#), [ps](#), [other](#)]

Fundamental theorems of asset pricing for piecewise semimartingales of stochastic dimension

[Winslow Strong](#)

Comments: 20 pages

Subjects: **Pricing of Securities (q-fin.PR)**; General Finance (q-fin.GN)

Mon, 19 Dec 2011

[2] [arXiv:1112.3868](#) (cross-list from q-fin.ST) [[pdf](#), [ps](#), [other](#)]

Spurious trend switching phenomena in financial markets

[Vladimir Filimonov](#), [Didier Sornette](#)

Subjects: **Statistical Finance (q-fin.ST)**; General Finance (q-fin.GN)

Thu, 15 Dec 2011

[3] [arXiv:1112.3217](#) [[pdf](#), [ps](#), [other](#)]

Pseudo Hermitian formulation of Black-Scholes equation

[T. K. Jana](#), [P. Roy](#)

Subjects: **General Finance (q-fin.GN)**

[4] [arXiv:1112.3095](#) [[pdf](#), [other](#)]

Evidence of market manipulation in the financial crisis

[Vedant Misra](#), [Marco Lagi](#), [Yaneer Bar-Yam](#)

Comments: 21 pages, 5 figures

Subjects: **General Finance (q-fin.GN)**; Physics and Society (physics.soc-ph); Statistical Finance (q-fin.ST); Trading and

Wed, 14 Dec 2011

[5] [arXiv:1112.2867](#) [[pdf](#), [other](#)]

Modeling the International-Trade Network: A Gravity Approach

[Marco Duenas](#), [Giorgio Fagiolo](#)

Subjects: **General Finance (q-fin.GN)**; Data Analysis, Statistics and Probability (physics.data-an); Physics and Society (physics.soc-ph)

[6] [arXiv:1112.2984](#) (cross-list from physics.soc-ph) [[pdf](#), [ps](#), [other](#)]

Empirical confirmation of creative destruction from world trade data

[Peter Klimek](#), [Ricardo Hausmann](#), [Stefan Thurner](#)

Comments: 16 pages (main text), 6 figures

Subjects: **Physics and Society (physics.soc-ph)**; General Finance (q-fin.GN)

Mon, 12 Dec 2011

[7] [arXiv:1112.2168](#) [[pdf](#), [ps](#), [other](#)]

Firm dynamics in a closed, conserved economy: A model of size distribution of employment and related statistics

[Anindya S. Chakrabarti](#)

Comments: 25 pages, 7 figures

Subjects: **General Finance (q-fin.GN)**

[8] [arXiv:1112.2059](#) [[pdf](#), [other](#)]

Randomised Mixture Models for Pricing Kernels

[Andrea Macrina](#), [Priyanka A. Parbhoo](#)

Comments: 34 pages, 19 figures

Subjects: **General Finance (q-fin.GN)**; Probability (math.PR)

- [Fri, 23 Dec 2011](#)
- [Mon, 19 Dec 2011](#)
- [Thu, 15 Dec 2011](#)
- [Wed, 14 Dec 2011](#)
- [Mon, 12 Dec 2011](#)

[total of 8 entries: **1-8**]

[showing up to 25 entries per page: [fewer](#) | [more](#)]