



Time Change

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Huang, Zhisheng Huang, Hye-young
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Time Change:

On Time, Change, History, and Conversion Sean Hannan, 2020-04-16 Sean Hannan offers a new interpretation of Augustine of Hippo's approach to temporality by contrasting it with contemporary accounts of time drawn from philosophy, political theology, and popular science. Hannan argues that rather than offering us a deceptively simple roadmap forward, Augustine asks us to face up to the question of time itself before we take on tasks like transforming ourselves and our world. Augustine discovered that the disorientation we feel in the face of change is a symptom of a deeper problem: namely, that we cannot truly comprehend time even while it conditions every facet of our lives. This book puts Augustine into creative conversation with contemporary thinkers from Pierre Hadot and Giorgio Agamben to Steven Pinker and Stephen Hawking on questions such as the definition of time, the metaphysics of transformation, and the shape of history. The goal is to learn what Augustine can teach us about the nature of temporality and the possibility of change in this temporal world of ours. **Time, Change, and Freedom** L. Nathan Oaklander, Quentin Smith, 2005-08-18 First published in 1995, Routledge is an imprint of Taylor & Francis, an informa company. **Time-changed Birth Processes, Random Thinning, and Correlated Default Risk** Xiaowei Ding, 2010 Credit risk pervades all financial transactions. The credit crisis has indicated the need for quantitative models for valuation, hedging, rating, risk management, and regulatory monitoring of credit risk. A credit investor such as a bank granting loans to firms or an asset manager buying corporate bonds is exposed to correlated default risk. A portfolio credit derivative is a financial security that allows the investor to transfer this risk to the credit market. In the first part of this thesis, we study the valuation and risk analysis of portfolio derivatives. To capture the complex economic phenomena that drive the pricing of these securities, we introduce a time-changed birth process as a probabilistic model of correlated event timing. The self-exciting property of a time-changed birth process captures the feedback from events that is often observed in credit markets. The stochastic variation of arrival rates between events captures the exposure of firms to common economic risk factors. We derive a closed-form expression for the distribution of a time-changed birth process and develop analytically tractable pricing relations for a range of portfolio derivatives valuation problems. We illustrate our results by calibrating a tranche forward and option pricer to market rates of index and tranche swaps. A loss point process model such as a time-changed birth process is specified without reference to the portfolio constituents. It is silent about the portfolio constituent risks and cannot be used to address applications that are based on the relationship between portfolio and component risks, for example, constituent risk hedging. The second part of this thesis develops a method that extends the reach of these models to the constituents. We use random thinning to decompose the portfolio intensity into the sum of the constituent intensities. We show that a thinning process which allocates the portfolio intensity to constituents uniquely exists and is a probabilistic model for the next-to-default. We derive a formula for the constituent default probability in terms of the thinning process and the portfolio intensity and develop a semi-analytical transform approach to evaluate it. The formula leads to a calibration

scheme for the thinning processes and an estimation scheme for constituent hedge sensitivities An empirical analysis for September 2008 shows that the constituent hedges generated by our method outperform the hedges prescribed by the Gaussian copula model which is widely used in practice

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