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Federal Reserve Bank of San Francisco | Research, Economic

The Heath-Jarrow-Morton (HJM) framework is a general framework to model the evolution of interest rate curves – instantaneous forward rate curves in particular (as opposed to simple forward rates). When the volatility and drift of the instantaneous forward rate are assumed to be deterministic, this is known as the Gaussian Heath-Jarrow-Morton (HJM) model of forward rates.

Heath-Jarrow-Morton framework - Wikipedia

Patch dynamics is an ecological perspective that the structure, function, and dynamics of ecological systems can be understood through studying their interactive patches. Patch dynamics, as a term, may also refer to the spatiotemporal changes within and among patches that make up a landscape. Patch dynamics is ubiquitous in terrestrial and aquatic systems across organizational levels and ...

Patch dynamics - Wikipedia

Generational theory is based on the very obvious fact that children rebel against their parents, and so each generation differs significantly from the previous one.

Generational Dynamics - Generational theory applied to

Yield stress fluids are encountered in a wide range of applications: toothpastes, cements, mortars, foams, muds, mayonnaise, etc. The fundamental character of these fluids is that they are able to flow (i.e., deform indefinitely) only if they are submitted to a stress above some critical value.

Yield stress fluid flows: A review of experimental data

PIPING VIBRATION AND STRESS by J. C. Wachel Manager of Engineering Engineering Dynamics Incorporated San Antonio, Texas J. C. Wachel holds an MSME degree from the University

Manager of Engineering Engineering Dynamics Incorporated San

Abstract: Using high frequency data, we develop an event study method to test for level shifts in beta and measure abnormal returns for events that produce such level shifts. Using this method, we estimate abnormal returns for the Troubled Asset Relief Program (TARP) announcement and find that its abnormal returns are largely realized on the first day.

The Fed - Finance and Economics Discussion Series (FEDS)

The microstructure evolution of pure Mg and two Mg-rare-earth alloys (Mg-3 wt.% Dy and Mg-3 wt.% Er) was studied during in situ compression tests by electron backscatter diffraction and electron channelling contrast imaging.

CPFEM, strain map. crystal plasticity, crystal plasticity

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