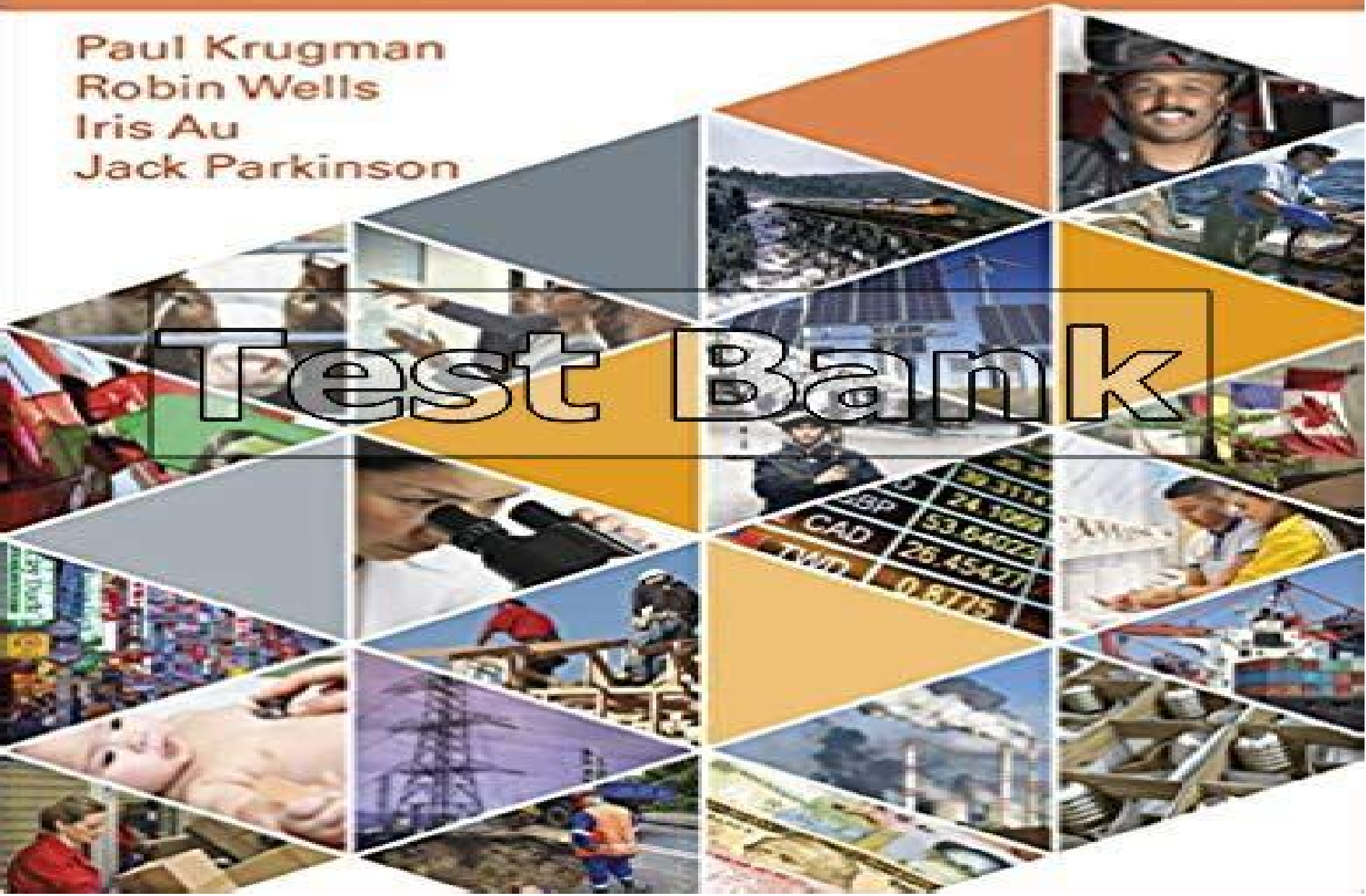


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The essence of a hedging contract is a coincident purchase and sale in two markets which are expected to behave in such a way that any loss realized in one will be offset by an equivalent gain in the other. If such behavior follows a perfect hedge has been effected Hardy and Lyon 1923 p 276. 1.1 Literature Review and Motivation In the traditional hedging literature the two markets in which hedgers trade are spot and futures markets. The trader's position in the spot market is generally considered as given. According to Johnson 1960 hedging can be meaningfully defined only if the spot market is regarded as the trader's primary market. The futures market is used solely to counterbalance an existing position in the spot market. Speculators in contrast do not have a commitment in the spot market. They take on risk in futures markets in order to profit from expected price changes. The hedger synchronizes his trading activities in spot and futures markets in order to reduce spot risk. In the literature this approach to hedging is labeled risk reduction concept. Risk reduction will be achieved if spot and futures prices move more or less in parallel. If prices are perfectly correlated risk is abolished since losses in one market are perfectly offset by profits in the other market. However as Hardy and Lyon 1923 point out any divergence from perfect correlation results in an imperfect hedge. *Black Finance* Donato Masciandaro, Előd Takáts, Brigitte Unger, 2007-01-01 Black Finance will be a valuable and accessible tool for scholars and academics principally in economics though also in politics and law as well as for regulators and supervisory institutions. *The Publishers' Trade List Annual*, 1985 Journal of Economic Literature, 2005

Governance and Economic Development Joachim Ahrens, 2002-01-01 this volume is an excellent resource for those interested in the analysis of institutions design and economic development. Oscar Alfranca *Progress in Development Studies* The main theme of this study is the political economy of policy reform in less developed countries and post socialist countries. Given the complexity of economic development and transition Joachim Ahrens views failures in policy reform poor public sector management rent seeking corruption and over centralization as systematic though not exclusive instances of institutional failure. *Forthcoming Books* Rose Arny, 2003-04 **A History of Macroeconomics from Keynes to Lucas and Beyond** Michel De Vroey, 2016-01-07 This book retraces the history of macroeconomics from Keynes's General Theory to the present. Central to it is the contrast between a Keynesian era and a Lucasian or dynamic stochastic general equilibrium DSGE era each ruled by distinct methodological standards. In the Keynesian era the book studies the following theories: Keynesian macroeconomics, monetarism, disequilibrium macroeconomics, Patinkin-Leijonhufvud and Clower non-Walrasian equilibrium models and first generation new Keynesian models. Three stages are identified in the DSGE era: new classical

macroeconomics Lucas RBC modelling and second generation new Keynesian modeling The book also examines a few selected works aimed at presenting alternatives to Lucasian macroeconomics While not eschewing analytical content Michel De Vroey focuses on substantive assessments and the models studied are presented in a pedagogical and vivid yet critical way

Behavioural Macroeconomics Paul De Grauwe, Yuemei Ji, 2019-10-25 Modern macroeconomics has been based on the paradigm of the rational individual capable of understanding the complexity of the world This has created a very shallow theory of the business cycle in which nothing happens in the macroeconomy unless shocks occur from outside Behavioural Macroeconomics Theory and Policy uses a different paradigm It assumes that individual agents experience cognitive limitations preventing them from having rational expectations Instead these individuals use simple rules of behaviour Behavioural Macroeconomics introduces rationality by allowing individuals to learn from their mistakes and to switch to the rules that perform better It introduces the idea of endogenously generated animal spirits that drive the business cycle and are in turn influenced by it and applies this model to shed new light on a number of important issues It analyses the role of fiscal policy in stabilizing the economy while maintaining debt sustainability expands the model to include a banking sector and show how banks amplify the booms and busts and explains how animal spirits help to synchronize the business cycles across countries The model set out in Behavioural Macroeconomics leads to very different policy implications from the mainstream macroeconomic model It shows how policymakers have a responsibility to stabilize an otherwise unstable system

Economics 02/03 Don Cole, 2000 **Economics, 2000-2001** Don Cole, 1999-12 This reader of public press articles addresses foundations of the study of economics and the changing global economy *Subject Guide to Books in Print*, 1975

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