

Introduction to Library Resources in Financial Mathematics

Autumn Quarter 2007

Welcome to Stanford! This handout is aimed at those who are new to Stanford and is designed to highlight some of the library resources available in financial mathematics. It is intended as a supplement to the pamphlet describing the Mathematical and Computer Sciences Library, <http://mathcslibrary.stanford.edu>, and its services (available at the library).

Socrates, The Library Catalog

<http://catalog.stanford.edu/>

This **IS** the place to find out what books, journals, and technical reports are owned by the Stanford University Libraries (SUL).

This **IS NOT** the place to look for journal, magazine, or newspaper articles (you will need to use an article index or database such as MathSciNet for this).

There are two ways to search: Simple and Combined. You can also browse by call number and search for electronic resources (but NOT online journal articles). Online help is available for all search methods.

- TIP: the truncation symbol in Socrates is **\$**, e.g., **math\$** finds any word beginning with this stem, including mathematics, mathematical, maths, etc.
- TIP: to search for a numbered series such as Handbook of Statistics, type the series title and the volume number and click on the "Title" button.

If you run into problems using the catalog, let us know by clicking on the "Ask Us" button at the top of the page. Feedback is always welcome.

Jackson (Business) Library Catalog

<http://jbldb.stanford.edu/>

Although Socrates includes records from the Jackson (Stanford Graduate School of Business) Library Catalog, this is the place to search for the most recent books.

Library resources

Article/Conference Paper Indexes

<http://library.stanford.edu/sulapp/databases/index.jsp/>

EconLit

http://www-sul.stanford.edu/su_proxy_econ_lit

THE single most important indexing and abstracting service for Economics and related fields, EconLit provides citations and selected abstracts for articles in more than 600 journals, as well as articles in collective volumes (essays, proceedings, etc.), books, book reviews, dissertations, and the Cambridge University Press Abstracts of Working Papers in Economics. Coverage begins with January 1969, with abstracts for selected records beginning in 1987. Book reviews are included as of 1993.

Additional information about Econlit (but no access to the database itself) is available at the EconLit Home Page, <http://www.econlit.org/>.

ABI/Inform (*includes full text*)

http://www-sul.stanford.edu/su_proxy_abi

ABI/Inform provides indexing of journals in business, finance, management, and related fields. Indexing is provided for year 1971 forward, with selected full text availability of articles for recent years. The full text of the Wall Street Journal Eastern Edition is provided from January 1995 to the current day's issue. To focus only on the WSJ, use the Search for Publication feature on the opening page. The Web version is provided through UMI's ProQuest Direct service.

Social Sciences Citation Index

<http://search.lanl.gov/ssplus/jsp/AdvancedSearch.jsp?collection=soc>

<http://www.isiknowledge.com/wos>

SSCI provides interdisciplinary coverage of journals in the social sciences, including economics published since 1956. Access is available by author, by key words in titles, and by cited reference (in the Citation Index). SSCI is the only index in the social sciences providing citation searching, whereby a user can take a known item (article, book, dissertation, etc.) and locate later journal articles that cite to the original known item.

SciSearch (*Science Citation Index*)

<http://search.lanl.gov/ssplus/jsp/AdvancedSearch.jsp?collection=sci> or

<http://www.isiknowledge.com/wos>

Although articles indexed in SciSearch are from 1900 to the present, references cited by these articles may be from earlier years. Use the Cited Reference Search screen to browse by cited author. Unfortunately, coverage of mathematics and statistics journals in SciSearch has been historically poor compared to other areas of research.

MathSciNet (*Mathematical Reviews*)

<http://ams.rice.edu/mathscinet/>

THE main index in the United States for mathematics literature published after 1940, *Mathematical Reviews* is available on the World Wide Web as part of MathSciNet. However, MathSciNet also gives you access to *Current Mathematical Publications*, a current awareness journal that lists the latest books and journal articles in mathematics.

If MathSciNet has made arrangements with the publisher and the library has a subscription to a journal indexed in MathSciNet, MathSciNet provides links from reviews to original articles in full text. Currently, MathSciNet provides active links from reviews to the full text of more than 308,000 online articles in over 190 journals. To view an article, just click on the "Article" icon.

The color booklet *MathSciNet: Mathematical Reviews on the Web: Guiding you through the literature of mathematics* is an informative introduction to MathSciNet, with detailed step-by-step explanations on how to make use of the full range of search capabilities and features of MathSciNet. You can download the guidebook in PDF at <http://ams.rice.edu/msnhtml/guidebook.pdf>.

Current Index to Statistics (CIS)

<http://www.statindex.org/CIS/psqlQuery>

Current Index to Statistics (CIS) is the primary index for the statistical sciences, although there is some overlap with MathSciNet. It indexes articles in journals, edited books and proceedings from before 1975 up to about the last year. This index is also available in print at the library in Reference through 1999.

Journal Citation Reports (JCR)

<http://www.isiknowledge.com/jcr/>

Journal Citation Reports, the database of comprehensive statistical information on journal relevance and relative importance (including impact factors), is available via the ISI Web of Knowledge. The data used is drawn from citation indexes such as SciSearch. The JCR Web Science Edition covers roughly 5000 journals for issues published 1998-2006. Earlier years are available on microfiche (MFICHE 1815) and CD-ROM at the Physics Library. **NOTE:** JCR does *not* cover conference proceedings.

Full-text Resources Online

Stanford Dissertations (1987-)

Stanford University dissertations from roughly 1987 to the present are freely available online to the Stanford com-

munity under an agreement with ProQuest. See the SUL Dissertations page at

<http://library.stanford.edu/depts/ssrg/econ/dissertations.html> for instructions.

Online books

The list on this web page is not intended to be comprehensive, but highlights some of the larger collections. The Stanford University Libraries have some of these books available in print; search Socrates to see if what you want is available.

ebrary

<http://site.ebrary.com/lib/stanford/>

Ebrary is an online book service covering a wide range of subjects, including computer networks and computer security. Requires a reader which can be downloaded from the site.

Handbooks in Economics Series

http://www.elsevier.com/wps/find/S04.cws_home/books

A collection of handbooks covering a broad set of topics in Economics, including computational economics, econometrics, economics of finance, economic forecasting, game theory with econometric applications, mathematical economics, and others.

MyiLibrary

<http://www.myilibrary.com/browse/open.asp>

A collection of many of the e-books published in 2005-07 from Springer, Taylor & Francis, Oxford and Cambridge University Presses, as well as intergovernmental publications from the International Atomic Energy Agency, the International Labour Organisation, and others.

There's no need to create an account, unless you wish to take advantage of the full functionality at the site.

The Online Books Page

<http://digital.library.upenn.edu/books/>

An index of over 25,000 online books freely readable on the Web, you can search by subject, title, or author or you can browse by Library of Congress call number.

Journals & Conference proceedings

<http://www.tdnet.com/stanford>

The following journal providers have their articles linked directly from MathSciNet:

JSTOR

<http://www.jstor.org/>

JSTOR is an electronic archive of major English-language scholarly journals in a wide variety of disciplines. The goal is to have all volumes of these journals up to the last five years or so, called a “moving wall.” JSTOR offers full-text searching of every article from every journal in the collection. There are now over 100 math, economics and statistics journals available at JSTOR, including

American Journal of Mathematics (1878-1995)
Annals of Mathematical Statistics (1930-1972)
Annals of Mathematics (1884-2001)
Annals of Probability (1973-2003)
Annals of Statistics (1952-2003)
Econometrika (1933-2004)
Journal of Risk and Insurance (1964-2003)
Journal of the American Statistical Association
[JASA] (1888-2001)
Oxford Economic Papers (1938-1997)
Statistician (1962-2002)

MathSciNet also provides direct links to articles available through JSTOR. The complete list of journals is available at <http://www.jstor.org/browse>.

Elsevier journals

<http://www.sciencedirect.com/>

SIAM journals

<http://epubs.siam.org/> (1997-) and <http://locus.siam.org/> (pre-1997)

Springer journals (selected)

<http://link.springer-ny.com/>

If you don't find the electronic journal you're looking for on the list of available e-journals or in Socrates, ask us if the journal is available online. However, we have many journals that are only available in print. If we don't have a copy of the journal article you need, we can usually obtain it from other sources.

Technical Reports and Preprints

Technical Reports Owned by the Stanford University Libraries

The Math/CS Library has a large collection of technical reports received on exchange from other universities and industry, as well as those produced on the Stanford campus. These are cataloged in Socrates and are shelved in the Storage Area of the library.

Technical Reports, Working Papers and Preprints Online

There are many preprints and technical reports available for free online. Here are a few useful sites to help you locate technical reports:

Virtual Technical Reports Center

<http://www.lib.umd.edu/UMCP/ENGIN/TechReports/Virtual-TechReports.html>

This metasite lists institutions that provide either full-text reports or searchable extended abstracts of technical reports on the World Wide Web and contains links to technical reports, preprints, reprints, dissertations, theses, and research reports of all kinds.

Directory of Mathematics Preprint and e-Printer Servers

<http://www.ams.org/global-preprints/>

This AMS site is a master list of mathematical preprint and e-print servers worldwide. It also includes a list of retired preprint services.

RePEc (Research Papers in Economics)

<http://repec.org/>

This a collaborative effort of hundreds of volunteers in 59 countries and 35 US states to enhance the dissemination of research in economics. The heart of the project is a decentralized database of working papers, journal articles and software components. All RePEc material is freely available. The arXiv currently has over 392,000 working papers, journal articles, software components, and other materials.

Library Services

Your Circulation Records on the Web

Stanford users with a SUNet and a University ID can find out what items they have checked out from the Stanford libraries on the Web. Records for items checked out from the Jackson Business Library, Lane Medical Library, and the SLAC Library are NOT available.

This service, “My Account,” also allows you to renew eligible items online (a maximum of 2 renewals per item), view outstanding bills and bills previously paid or cleared, and look at the status of items requested for hold or recall. Renewals using this service take effect immediately, unlike email renewals, which usually take about 24 hours to process.

To use this service, click on the “My Account” button on the SUL/AIR Web page at <http://library.stanford.edu/>.

Hold/Recall requests via Socrates

If you find that an item you want is checked out when you look up its record in Socrates, you can request that a hold or recall be placed on the item by clicking on “Request this item.” You will be asked to fill out an online form (SUNet ID required). When the item has been returned to

the library, you will receive an email notifying you of its availability and giving you 7 days to pick it up.

Please note that if the title is on reserve, it cannot be held or recalled for you.

A **HOLD** does not affect the current loan period; it simply puts you in line for the item after it has been returned. A hold can be placed on any item whose loan period is one day or longer.

A **RECALL** shortens the current loan period and requires the user who has the item to return it within 7 days or face stiff overdue fines. Recalls cannot be placed against an item whose loan period is 14 days or shorter; place a hold for those items instead.

Paging from storage (SAL1&2 and SAL3)

Due to limited shelf space in the Math/CS Library, a significant fraction of the collection is housed at the Stanford Auxiliary Libraries, SAL1&2 and SAL3 (off-site storage). These are generally lesser-used books, journals and theses.

If something you need is at SAL1&2, you can either go there yourself to 765 Pampas Lane (across from the Stanford Federal Credit Union; the C shuttle to California Avenue stops nearby), or you can page the item for delivery to the Math/CS Library (or any other branch of your choice). All SAL3 items must be paged.

To page an item from SAL1&2 or SAL3, search for the book or journal in Socrates, click on the "Request this item" link, and fill out the form. Requests for items from SAL1&2 submitted before 1 p.m., Monday - Thursday, will usually be available for pick up on the next day after 11 a.m. at the Math/CS Library. Requests placed after 1 p.m. on Thursday will be available for pickup the following Monday after 11 a.m. Requests submitted after 1 p.m. on Friday or on weekends will be available the following Tuesday after 11 a.m. Items from SAL3 generally take an extra day. You will receive a pickup notice via email or U.S. mail when the item is available.

Interlibrary Services

If a Stanford University library doesn't have the book, dissertation, technical report, or journal you need, you can request that the library get a copy of the article or borrow the item from elsewhere. Request forms are available online at:

http://library.stanford.edu/services/interlibrary_services/doc_delivery_forms.html

(SUNet ID required). Or go to the Math/CS Library's Web page and click on "Interlibrary Services" where you will find a link to the forms.

If the item is available at UC Berkeley, you can request the item yourself using the online RLCP forms (graduate

students and faculty only). Only use these forms to request items that the Stanford libraries do not own. To search UC Berkeley's online catalog (Pathfinder), go to: <http://sunsite5.berkeley.edu:8000/>.

Suggesting books or journals for the library

Is there a book that you think the library should have in its collection? Is there a journal that you think the library should subscribe to? You can recommend a book or journal to be purchased for the library online at

<http://library.stanford.edu/newitem> (SUNet ID required).

You can also link to this form from the Math/CS Library home page, or the Socrates home page.

However, you may still continue to send your recommendations and comments directly to Linda Yamamoto at linday@stanford.edu.

We're here to help

For questions and comments about these and any other library resources, including tours and instruction, feel free to contact Linda Yamamoto at the Math/CS Library, linday@stanford.edu, x3-0864, or stop by the library and we'll do our best to help you find what you need.

Other places to look for assistance:

Guide to Economics materials at Stanford

<http://library.stanford.edu/depts/ssrg/econ/econ1.html>

J. Hugh Jackson Library Home Page

<http://www.gsb.stanford.edu/jacksonlibrary/>