1.	Record Nr.	UNIBAS000004747
	Autore	Silverstein, Robert M.
	Titolo	Identificazione spettroscopica di composti organici / Robert M. Silverstein, Francis X Webster ; Edizione italiana a cura di Giovanni Casiraghi e Luigi Pinna
	Pubbl/distr/stampa	Milano : Casa Editrice Ambrosiana, 1999
	ISBN	88-408-0975-9
	Edizione	[1. ed.]
	Descrizione fisica	XIV, 481 p. : ill. ; 28 cm.
	Altri autori (Persone)	Webster, Francis X
	Disciplina	535.84
	Soggetti	Composti organici - Analisi spettroscopica Spettrometria
	Lingua di pubblicazione	Italiano
	Formato	Materiale a stampa
	Livello bibliografico	Monografia

2. Record Nr. UNINA9910829919903321

Autore	Nawalkha Sanjay K
Titolo	Dynamic term structure modeling [[electronic resource]] : the fixed income valuation course / / Sanjay K. Nawalkha, Natalia A. Beliaeva, Gloria M. Soto
Pubbl/distr/stampa	Hoboken, N.J., : John Wiley & Sons, c2007
ISBN	1-119-20157-8 1-280-90029-6 9786610900299 0-470-14006-2
Descrizione fisica	1 online resource (722 p.)
Collana	Wiley finance
Classificazione	85.30
Altri autori (Persone)	BeliaevaNatalia A <1975-> (Natalia Anatolevna) SotoGloria M
Disciplina	332.0151923 332.632
Soggetti	Finance Stochastic processes
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references (p. 647-657) and index.
Nota di contenuto	A simple introduction to continuous-time stochastic processes -- Arbitrage-free valuation -- Valuing interest rate and credit derivatives : basic pricing frameworks -- Fundamental and preference-free single-factor Gaussian models -- Fundamental and preference-free jump-extended Gaussian models -- The fundamental Cox, Ingersoll, and Ross model with exponential and lognormal jumps -- Preference-free CIR and CEV models with jumps -- Fundamental and preference-free two-factor affine models -- Fundamental and preference-free multifactor affine models -- Fundamental and preference-free quadratic models -- The HJM forward rate models -- The LIBOR market model.
Sommario/riassunto	Praise for Dynamic Term Structure Modeling""This book offers the most comprehensive coverage of term-structure models I have seen so far, encompassing equilibrium and no-arbitrage models in a new framework, along with the major solution techniques using trees, PDE methods, Fourier methods, and approximations. It is an essential

reference for academics and practitioners alike."" --Sanjiv Ranjan DasProfessor of Finance, Santa Clara University, California, coeditor, Journal of Derivatives""Bravo! This is an exhaustive analysis of the yield curve dynamics. It is clear, peda