

1.	Record Nr.	UNINA990003021400403321
	Titolo	The Business Cycles of Balance-of-payment Crises : A Revision of a Mundellian Framework / Enrique G. Mendoza, Martin Uribe
	Collana	Working paper series / NBER ; 7045
	Disciplina	F/5 O/2.21
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2.	Record Nr.	UNINA9910139029103321
	Autore	Mastro Michael A. <1975->
	Titolo	Financial derivative and energy market valuation [[electronic resource]] : theory and implementation in MATLAB / / Michael Mastro
	Pubbl/distr/stampa	Hoboken, New Jersey, : Wiley, c2012
	ISBN	1-118-50178-0 1-118-50181-0 1-299-44903-4 1-118-50176-4
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	Note generali	Description based upon print version of record.
	Nota di bibliografia	Includes bibliographical references and index.

Nota di contenuto

Financial models -- Jump models -- Options -- Binomial trees -- Trinomial trees -- Finite difference methods -- Kalman filter -- Futures and forwards -- Non-linear and non-Gaussian Kalman filter -- Short term deviation/long term equilibrium model -- Futures and forwards options -- Fourier transform -- Fundamentals of characteristic functions -- Application of characteristic functions -- Levy processes -- Fourier based option analysis -- Fundamentals of stochastic finance -- Affine jump-diffusion processes.

Sommario/riassunto

A road map for implementing quantitative financial models Financial Derivative and Energy Market Valuation brings the application of financial models to a higher level by helping readers capture the true behavior of energy markets and related financial derivatives. The book provides readers with a range of statistical and quantitative techniques and demonstrates how to implement the presented concepts and methods in Matlab®. Featuring an unparalleled level of detail, this unique work provides the underlying theory and various advanced topics without requiring
