

1. Record Nr.	UNINA990003318250403321
Autore	Gaskell, Elizabeth Cleghorn <1810-1865 >
Titolo	Mary Barton
Pubbl/distr/stampa	London : J.M.Dent & Sons Ltd., 1961
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Locazione	DECLI
Collocazione	044 GAS
Lingua di pubblicazione	Italiano
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Collana	Amsterdam studies in the theory and history of linguistic science. Series IV, Current issues in linguistic theory, , 0304-0763 ; ; v. 115
Altri autori (Persone)	EidMushira CantarinoVicente <1925-> WaltersKeith
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Formato	Materiale a stampa
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Nota di bibliografia

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Nota di contenuto

PERSPECTIVES ON ARABIC LINGUISTICS VI; Editorial page; Title page; Copyright page; Table of contents; FOREWORD; INTRODUCTION; I. ARABIC IN CONTACT: THE HISPANO-ARABIC CONNECTION; CURRENT STATE OF RESEARCH IN THE FIELD OF ANDALUSI ARABIC: ACHIEVEMENTS AND PROSPECTS; ALJAMIADO AND THE MORISCOS' ISLAMICIZATION OF SPANISH; 1. Untranslated Arabisms; 2. Arabisms Adjusted to Romance Morphology; 3. Semantic Calques on Arabic; 4. Syntactic Calques on Arabic; REFERENCES; FROM SPOKEN TO WRITTEN LANGUAGE AND BACK: SOME CULTURAL CONSIDERATIONS ON HISPANO-ARABIC PHONETICS; 1. Juan Andres' Confusion 2. Martin De Ayala's Doctrina Christiana; REFERENCES; ON HISPANO-ARABIC HISTORICAL PHONOLOGY: LATIN AND ROMANCE EVIDENCE; 1. The Imala; 2. Semitic /g/ and /p/, Arabic /j/ and /f/.; 3. The phonemes /lt/ and /q/; REFERENCES; ELEMENTS OF ROMANCE PROSODY IN THE POETRY OF IBN QUZMAN; APPENDIX; REFERENCES; II. ARABIC IN CONTACT: OTHER CONNECTIONS; CONNECTIVES IN ARABIC DIGLOSSIA: THE CASE OF LEBANESE ARABIC; 1. Introduction; 2. Types and Scopes of Connectives in the Data; 3. Connecting Patterns and the Levels of LA in the Data; 4. Connectives and Diglossia: Past and present observations; REFERENCES
CLASSICAL ARABIC IN CONTACT: THE TRANSITION TO NEAR CATEGORICAL; AGREEMENT PATTERNS; 1. Introduction; 2. The Data; 3. Agreement in Pre-Islamic and early Classical Arabic; 4. The many faces of language contact; 5. Summary and Conclusions; REFERENCES; ON THE DEVELOPMENT OF THE ARABIC SUBJUNCTIVE; REFERENCES; III. PHONOLOGICAL PERSPECTIVES; ARABIC SEGMENTAL ERRORS AND SEGMENTAL PHONOLOGY; 1. Introduction; 2. Data and Analysis; 3. Conclusion; APPENDIX A; APPENDIX B; APPENDIX C; REFERENCES; RULES OF PHONOLOGY: PRE- OR POST-SYLLABLE STRUCTURE?; 1. Introduction 2. Rules Application: Pre-Syllabic Requirements; 3. Rules in Prosodie Theory; 4. Syllable Structure, Stress and Markedness; 5. Conclusion; REFERENCES; ON EMPHASIS AND /r/ IN ARABIC; 0. Introduction; 1. Emphasis; 2. Emphasis-Related Phenomena Involving /r/; 3. The Phonetics of /r/; 4. Discussion; 5. Conclusion; REFERENCES; INDEX OF SUBJECTS

Sommario/riassunto

This volume divides into 3 sections: I. Arabic in Contact: the Hispano-Arabic Connection; II. Arabic in Contact: Other Connections; III. Phonological Perspectives.

3. Record Nr.	UNINA9910788699403321
Autore	Segoviano Miguel
Titolo	Portfolio Credit Risk and Macroeconomic Shocks : : Applications to Stress Testing Under Data-Restricted Environments // Miguel Segoviano
Pubbl/distr/stampa	Washington, D.C. : , : International Monetary Fund, , 2006
ISBN	1-4623-3062-2 1-4527-6224-4 1-283-51662-4 9786613829078 1-4519-0996-9
Descrizione fisica	1 online resource (52 p.)
Collana	IMF Working Papers
Soggetti	Risk Bank investments Bank loans Bank capital Banks and Banking Finance: General Financial Risk Management Industries: Financial Services Money and Monetary Policy Mathematical Methods Econometric and Statistical Methods: Other Model Evaluation and Selection Optimization Techniques Programming Models Dynamic Analysis Business Fluctuations Cycles Banks Depository Institutions Micro Finance Institutions Mortgages Financing Policy Financial Risk and Risk Management Capital and Ownership Structure Value of Firms

Goodwill
International Financial Markets
Financial Institutions and Services: Government Policy and Regulation
Monetary Policy, Central Banking, and the Supply of Money and Credit:
General
Finance
Financial services law & regulation
Banking
Monetary economics
Credit risk
Loans
Asset valuation
Stress testing
Financial regulation and supervision
Financial institutions
Financial sector policy and analysis
Asset and liability management
Credit
Money
Financial risk management
Asset-liability management
Banks and banking
Denmark

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Nota di contenuto	""Contents""; ""I. INTRODUCTION""; ""II. PORTFOLIO CREDIT RISK""; ""III. PROPOSAL TO IMPROVE PORTFOLIO CREDIT RISK MEASUREMENT""; ""IV. PROPOSED PROCEDURE FOR STRESS TESTING""; ""V. STRESS TESTING: EMPIRICAL IMPLEMENTATION IN DENMARK""; ""VI. ANALYSIS OF STRESS TESTING RESULTS""; ""VII. CONCLUSIONS""; ""Appendix 1: Entropy in a Nutshell""; ""References""
Sommario/riassunto	Portfolio credit risk measurement is greatly affected by data constraints, especially when focusing on loans given to unlisted firms. Standard methodologies adopt convenient, but not necessarily properly specified parametric distributions or simply ignore the effects of macroeconomic shocks on credit risk. Aiming to improve the measurement of portfolio credit risk, we propose the joint implementation of two new methodologies, namely the conditional probability of default (CoPoD) methodology and the consistent information multivariate density optimizing (CIMDO) methodology. CoPoD incorporates the effects of macroeconomic shocks into credit risk, recovering robust estimators when only short time series of loans exist. CIMDO recovers portfolio multivariate distributions (on which portfolio credit risk measurement relies) with improved specifications, when only partial information about borrowers is available. Implementation is straightforward and can be very useful in stress

testing exercises (STEs), as illustrated by the STE carried out within the Danish Financial Sector Assessment Program.
