

1. Record Nr.	UNINA990004065480403321
Autore	Mühlhäuser, Peter
Titolo	Pidgin and creole linguistics / Peter Mühlhäuser
Pubbl/distr/stampa	Oxford ; New York : Blackwell, 1976
Descrizione fisica	XII, 320 p. ; 23 cm
Collana	Language in Society ; 11
Disciplina	417.22
Locazione	FLFBC
Collocazione	COLL.357(11) 417.22 MUH 1
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
2. Record Nr.	UNINA990005363310403321
Autore	Haverfield, Francis John
Titolo	Ancient town - planning / by F. Haverfield
Pubbl/distr/stampa	Oxford, : Oxford al the Clarendon Press, 1913
Descrizione fisica	152 p., 3 tav. 22 cm
Locazione	FLFBC
Collocazione	ARCH. P 075 8
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia

3. Record Nr.	UNINA9910208816403321
Autore	Clark Iain J
Titolo	Commodity option pricing : a practitioner's guide / / Iain J. Clark
Pubbl/distr/stampa	Chichester, England : , : Wiley, , 2014 ©2014
ISBN	1-4443-6240-2 1-118-87178-2
Edizione	[1st edition]
Descrizione fisica	1 online resource (343 pages) : illustrations
Collana	Wiley finance series
Altri autori (Persone)	Clarklain J
Disciplina	332.63/28
Soggetti	Commodity options Options (Finance) - Prices
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Sommario/riassunto	Commodity Option Pricing: A Practitioner's Guide covers commodity option pricing for quantitative analysts, traders or structurers in banks, hedge funds and commodity trading companies. Based on the author's industry experience with commodity derivatives, this book provides a thorough and mathematical introduction to the various market conventions and models used in commodity option pricing. It introduces the various derivative products typically traded for commodities and describes how these models can be calibrated and used for pricing and risk management. The book has been developed with input from traders and examples using real world data, together with relevant up to date academic research. The book includes practical descriptions of market conventions and quote codes used in commodity markets alongside typical products seen in broker quotes and used in calibration. Also discussed are commodity models and their mathematical derivation and volatility surface modelling for traded commodity derivatives. Gold, silver and other precious metals are addressed, including gold forward and gold lease rates, as well as copper, aluminium and other base metals, crude oil and natural gas, refined energy and electricity. There are also sections on the products encountered in commodities such as crack spread and spark spread

options and alternative commodities such as carbon emissions, weather derivatives, bandwidth and telecommunications trading, plastics and freight. Commodity Option Pricing is ideal for anyone working in commodities or aiming to make the transition into the area, as well as academics needing to familiarize themselves with the industry conventions of the commodity markets.
