

1. Record Nr.	UNINA9910450703203321
Titolo	Theory of valuation [[electronic resource] /] / editors, Sudipto Bhattacharya, George M. Constantinides
Pubbl/distr/stampa	Hackensack, NJ, : World Scientific, c2005
ISBN	1-281-37267-6 9786611372675 981-270-102-8
Edizione	[2nd ed.]
Descrizione fisica	1 online resource (387 p.)
Altri autori (Persone)	BhattacharyaSudipto ConstantinidesGeorge M
Disciplina	332/01/57
Soggetti	Finance Economics Valuation theory Electronic books.
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.
Nota di contenuto	Contents; Acknowledgments; Preface to the Second Edition; Preface to the First Edition; 1 Theory of Valuation: Overview and Recent Developments; The valuation of uncertain income streams and the pricing of options; discussion: Market Incompleteness and the Equilibrium Valuation of Assets; AN INTERTEMPORAL ASSET PRICING MODEL WITH STOCHASTIC CONSUMPTION AND INVESTMENT OPPORTUNITIES; discussion: Intertemporal Asset Pricing; IMPLEMENTING ARROW-DEBREU EQUILIBRIA BY CONTINUOUS TRADING OF FEW LONG-LIVED SECURITIES; discussion: Spanning in Financial Markets A THEORY OF THE TERM STRUCTURE OF INTEREST RATES 1 discussion: Modeling the Term Structure of Interest Rates in General Equilibrium; OPTIMAL BOND TRADING WITH PERSONAL TAXES*; discussion: Tax Effects on the Pricing of Government Securities; Capital Market Equilibrium with Transaction Costs; Theory of rational option pricing; discussion: Option Pricing Theory and Its Applications; A Simple Approach to Arbitrage Pricing Theory; discussion: Notes on the

Arbitrage Pricing Theory; Mutual Fund Separation in Financial Theory-
The Separating Distributions
discussion: Mutual Funds, Capital Structure, and Economic
Efficiency
RECURSIVE COMPETITIVE EQUILIBRIUM: THE CASE OF
HOMOGENEOUS HOUSEHOLDS

Sommario/riassunto

The first edition of Theory of Valuation is a collection of important papers in the field of theoretical financial economics published from 1973 to 1986, and original accompanying essays contributed by eminent researchers including Robert C Merton, Edward C Prescott, Stephen A Ross, and Joseph E Stiglitz. Since then, with the perspective of major theoretical strides in the field, the book has more than fulfilled its original expectations. The realization that it remains today a compendium of classic articles and a must-read for any serious student in theoretical financial economics, has prompt

2. Record Nr. UNINA990005629200403321

Autore GAM <Galleria civica d'arte moderna e contemporanea Torino>

Titolo Acquisizioni : 1971-1978 / Galleria civica d'arte moderna

Pubbl/distr/stampa Torino, : Musei civici, 1979

Descrizione fisica 80 p., 144 tav. ; 24 cm

Disciplina 708.512

Locazione FLFBC

Collocazione 708.5 CTOR 02

Lingua di pubblicazione Italiano

Formato Materiale a stampa

Livello bibliografico Monografia