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Autore	Kienitz Joerg
Titolo	Financial modelling [[electronic resource]] : theory, implementation and practice (with Matlab source) / / Joerg Kienitz, Daniel Wetterau
Pubbl/distr/stampa	Hoboken, N.J., : Wiley, 2012
ISBN	1-118-41329-6 1-118-81856-3 1-283-59301-7 9786613905468 1-118-41331-8
Descrizione fisica	1 online resource (735 p.)
Collana	The Wiley Finance Series
Altri autori (Persone)	WetterauDaniel <1981->
Disciplina	332.0285/53
Soggetti	Finance - Mathematical models Numerical analysis Finance - Mathematical models - Computer programs Numerical analysis - Computer programs
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 and index.
Nota di contenuto	Financial Modelling; Contents; Introduction; 1 Introduction and Management Summary; 2 Why We Have Written this Book; 3 Why You Should Read this Book; 4 The Audience; 5 The Structure of this Book; 6 What this Book Does Not Cover; 7 Credits; 8 Code; PART I FINANCIAL MARKETS AND POPULAR MODELS; 1 Financial Markets - Data, Basics and Derivatives; 1.1 Introduction and Objectives; 1.2 Financial Time-Series, Statistical Properties of Market Data and Invariants; 1.2.1 Real World Distribution; 1.3 Implied Volatility Surfaces and Volatility Dynamics; 1.3.1 Is There More than just a Volatility? 1.3.2 Implied Volatility 1.3.3 Time-Dependent Volatility; 1.3.4 Stochastic Volatility; 1.3.5 Volatility from Jumps; 1.3.6 Traders' Rule of Thumb; 1.3.7 The Risk Neutral Density; 1.4 Applications; 1.4.1 Asset Allocation; 1.4.2 Pricing, Hedging and Risk Management; 1.5 General Remarks on Notation; 1.6 Summary and Conclusions; 1.7 Appendix - Quotes; 2 Diffusion Models; 2.1 Introduction and Objectives; 2.2 Local Volatility Models; 2.2.1 The Bachelier and the Black-Scholes Model;

Sommario/riassunto	Financial Modelling - Theory, Implementation and Practice is a unique combination of quantitative techniques, the application to financial problems and programming using Matlab. The book enables the reader to model, design and implement a wide range of financial models for derivatives pricing and asset allocation, providing practitioners with complete financial modelling workflow, from model choice, deriving prices and Greeks using (semi-) analytic and simulation techniques, and calibration even for exotic options. The book is split into three parts. The first part considers

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Autore	Roberts Jerry <1956->
Titolo	The complete history of American film criticism [[electronic resource] /] / Jerry Roberts
Pubbl/distr/stampa	Santa Monica, CA, : Santa Monica Press, c2010
ISBN	1-59580-922-8 1-59580-943-0 1-59580-049-2
Descrizione fisica	480 p
Disciplina	808/.066791
Soggetti	Film criticism - United States - History Motion pictures
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references index.
Nota di contenuto	Cover -- Copyright -- Contents -- Acknowledgments -- Introduction -- The Beginnings: The Silent Era -- The Sound Era -- The Postwar Era -- The Film Generation: The 1960s -- The Golden Age: The 1970s -- The Television Age -- The Malaise: The 1980s and 1990s -- The Great Wake: The 21st Century -- Bibliography -- Index.
Sommario/riassunto	From the first published movie review in the late 1800s to the 21st-century era of the great movie critics' wake," this chronicle reviews the nature, scope, and controversies in American film criticism. Moving through the silent era, the pre- and postwar years, the golden age of the 1970s, and the eventual decline of the 1980s and 1990s, this exhaustive overview includes biographical information on some of the most influential film criticsincluding Leonard Maltin, Roger Ebert, Pauline Kael, and James Ageeas well as a historical record and critical assessment of their work. Illuminating various past controversies, this invaluable reference documents the battles between auteur theorists and their opposing critics as well as between the critics and studios, filmmakers, and even themselves. Little-known aspects of film criticism lore are also related, such as the epic battles waged in print by Pauline Kael and Andrew Sarris, the studio boycotts of the New York Times and New York Herald Tribune over unflattering press, and the critics barred

from attending premieres by studios for writing "negative" reviews. Honoring those who shed light on the artistic visions, storytelling sensibilities, and the emotional intent inherent on the big screen, this authoritative guide is a must-have for industry professionals, film historians, and movie buffs.