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Titolo	Financial modelling [[electronic resource] ] : theory, implementation and practice (with Matlab source) // Joerg Kienitz, Daniel Wetterau
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Altri autori (Persone)	WetterauDaniel <1981->
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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;

2.2.2 The Hull-White Model; 2.2.3 The Constant Elasticity of Variance Model; 2.2.4 The Displaced Diffusion Model  
2.2.5 CEV and DD Models 2.3 Stochastic Volatility Models; 2.3.1 Pricing European Options; 2.3.2 Risk Neutral Density; 2.3.3 The Heston Model (and Extensions); 2.3.4 The SABR Model; 2.3.5 SABR - Further Remarks;  
2.4 Stochastic Volatility and Stochastic Rates Models; 2.4.1 The Heston-Hull-White Model; 2.5 Summary and Conclusions; 3 Models with Jumps; 3.1 Introduction and Objectives; 3.2 Poisson Processes and Jump Diffusions; 3.2.1 Poisson Processes; 3.2.2 The Merton Model; 3.2.3 The Bates Model; 3.2.4 The Bates-Hull-White Model; 3.3 Exponential Levy Models; 3.3.1 The Variance Gamma Model 3.3.2 The Normal Inverse Gaussian Model 3.4 Other Models; 3.4.1 Exponential Levy Models with Stochastic Volatility; 3.4.2 Stochastic Clocks; 3.5 Martingale Correction; 3.6 Summary and Conclusions; 4 Multi-Dimensional Models; 4.1 Introduction and Objectives; 4.2 Multi-Dimensional Diffusions; 4.2.1 GBM Baskets; 4.2.2 Libor Market Models; 4.3 Multi-Dimensional Heston and SABR Models; 4.3.1 Stochastic Volatility Models; 4.4 Parameter Averaging; 4.4.1 Applications to CMS Spread Options; 4.5 Markovian Projection; 4.5.1 Baskets with Local Volatility 4.5.2 Markovian Projection on Local Volatility and Heston Models 4.5.3 Markovian Projection onto DD SABR Models; 4.6 Copulae; 4.6.1 Measures of Concordance and Dependency; 4.6.2 Examples; 4.6.3 Elliptical Copulae; 4.6.4 Archimedean Copulae; 4.6.5 Building New Copulae from Given Copulae; 4.6.6 Asymmetric Copulae; 4.6.7 Applying Copulae to Option Pricing; 4.6.8 Applying Copulae to Asset Allocation; 4.7 Multi-Dimensional Variance Gamma Processes; 4.8 Summary and Conclusions; PART II NUMERICAL METHODS AND RECIPES; 5 Option Pricing by Transform Techniques and Direct Integration 5.1 Introduction and Objectives

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## 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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2. Record Nr.	UNINA9910790945803321
Autore	Roberts Jerry <1956->
Titolo	The complete history of American film criticism [[electronic resource] /] / Jerry Roberts
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ISBN	1-59580-922-8 1-59580-943-0 1-59580-049-2
Descrizione fisica	480 p
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Soggetti	Film criticism - United States - History Motion pictures
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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 critics including Leonard Maltin, Roger Ebert, Pauline Kael, and James Agee as 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.

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