1. Record Nr. UNIPARTHENOPE000027961

Autore	Thompson, Philip D.
Titolo	Numerical weather analysis and prediction / Philip D. Thompson
Pubbl/distr/stampa	New York : Macmillan, c1961
Descrizione fisica	XIV, 170 p. : ill. ; 25 cm.
Disciplina	551.634
Collocazione	DISAM 551.634/5
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr. UNINA9910139199403321

Autore	Windas Tom
Titolo	Introduction to option-adjusted spread analysis [[electronic resource] /] / Tom Windas ; revised by Tom Miller ; foreword by Peter Wilson
Pubbl/distr/stampa	New York, : Bloomberg Press, 2007
ISBN	1-119-20478-X 1-282-68685-2 9786612686856 0-470-88313-8
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Descrizione fisica	1 online resource (177 p.)
Collana	Bloomberg Financial ; ; v.46
Altri autori (Persone)	MillerTom <1964-> WindasTom
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Nota di bibliografia	Includes bibliographical references (p. 153-154) and index.
Nota di contenuto	Introduction to Option-Adjusted Spread Analysis; CONTENTS; Foreword by Peter Wilson; Acknowledgments; Introduction: Why OAS Analysis?; PART ONE Yield Analysis Versus OAS Analysis; CHAPTER 1 Fatal Flaws in Traditional Yield Calculations; CHAPTER 2 The Bond as a Portfolio; PART TWO Valuing Options; CHAPTER 3 Intrinsic Value; CHAPTER 4 Time Value; PART THREE Modeling Interest Rates; CHAPTER 5 Implied Spot and Forward Rates; CHAPTER 6 Beyond the Lognormal Model; CHAPTER 7 Volatility and the Binomial Tree; CHAPTER 8 Matching the Model to the Market; PART FOUR Measuring the Spread CHAPTER 9 Bullet BondsCHAPTER 10 Nonbullet Bonds; PART FIVE Applications of OAS Analysis; CHAPTER 11 Evaluating Performance; CHAPTER 12 Estimating Fair Value; Conclusion: Building a Better OAS; Glossary; References & Additional Reading; Index
Sommario/riassunto	"Explains option-adjusted spread analysis, a method for valuing bonds with options. This book takes readers through each step of the calculation"--Provided by publisher.