

1. Record Nr.	UNINA9910458851803321
Autore	Petersen Mark A.
Titolo	Basel III liquidity regulation and its implications // Mark A. Petersen and Janine Mukuddem-Petersen
Pubbl/distr/stampa	New York, New York (222 East 46th Street, New York, NY 10017) : , : Business Expert Press, , 2014
ISBN	1-60649-873-8
Edizione	[First edition.]
Descrizione fisica	1 online resource (192 p.)
Collana	Economics collection, , 2163-7628
Disciplina	332.10681
Soggetti	Bank liquidity Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Part of: 2014 digital library.
Nota di bibliografia	Includes bibliographical references (pages 159-164) and index.
Nota di contenuto	1. An overview of the Basel capital accords -- 2. Introduction to Basel III liquidity regulation -- 3. Basel III liquidity regulation and bank failure -- 4. Basel III liquidity creation and bank capital -- 5. Basel III liquidity regulation and the economy -- Notes -- References -- Index.
Sommario/riassunto	Liquidity involves the degree to which an asset can be bought or sold in the market without affecting its price. The 2007 to 2009 financial crisis was characterized by a decrease in liquidity and necessitated the introduction of Basel III capital and liquidity regulation in 2010. In this book, we apply such regulation on a broad cross-section of countries in order to understand and demonstrate the implications of Basel III. This book summarizes the defining features of the Basel I, II, and III Accords and their perceived shortcomings as well as the role of the Basel Committee on Banking Supervision (BCBS) in promulgating international banking regulation. In addition, we compare the accords in terms of their ability to determine the capital adequacy of banks and assign risk-weights to assets.

2. Record Nr.	UNINA9910141918003321
Autore	Alonso-Gutierrez David
Titolo	Approaching the Kannan-Lovász-Simonovits and Variance Conjectures // by David Alonso-Gutiérrez, Jesús Bastero
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2015
ISBN	3-319-13263-6
Edizione	[1st ed. 2015.]
Descrizione fisica	1 online resource (X, 148 p.)
Collana	Lecture Notes in Mathematics, , 0075-8434 ; ; 2131
Disciplina	515.7
Soggetti	Functional analysis Convex geometry Discrete geometry Probabilities Functional Analysis Convex and Discrete Geometry Probability Theory and Stochastic Processes
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di contenuto	The Conjectures -- Main Examples -- Relating the Conjectures -- Appendix -- Index.
Sommario/riassunto	Focusing on two central conjectures from the field of Asymptotic Geometric Analysis, the Kannan-Lovász-Simonovits spectral gap conjecture and the variance conjecture, these Lecture Notes present the theory in an accessible way, so that interested readers, even those who are not experts in the field, will be able to appreciate the topics treated. Employing a style suitable for professionals with little background in analysis, geometry or probability, the work goes directly to the connection between isoperimetric-type inequalities and functional inequalities, allowing readers to quickly access the core of these conjectures. In addition, four recent and important results concerning this theory are presented. The first two are theorems attributed to Eldan-Klartag and Ball-Nguyen, which relate the variance and the KLS conjectures, respectively, to the hyperplane conjecture. The remaining two present in detail the main ideas needed to prove the best known

estimate for the thin-shell width given by Guédon-Milman, and an approach to Eldan's work on the connection between the thin-shell width and the KLS conjecture.

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