

1. Record Nr.	UNINA990001325520403321
Autore	Cotta, Renato Machado
Titolo	Integral transform in computational heat and fluid flow / Renato Machado Cotta
Pubbl/distr/stampa	Boca Raton (FL) : CRC Press, c1993
ISBN	0-8493-8665-9
Descrizione fisica	340 p. : ill. ; 24 c.
Disciplina	621.402
Locazione	MA1
Collocazione	124-E-36
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
2. Record Nr.	UNINA9910143731803321
Titolo	Developments in collateralized debt obligations [[electronic resource]] : new products and insights / / Douglas J. Lucas ... [et al.]
Pubbl/distr/stampa	Hoboken, N.J., : Wiley, c2007
ISBN	1-119-19776-7 1-280-85546-0 9786610855469 0-470-15139-0
Descrizione fisica	1 online resource (305 p.)
Collana	The Frank J. Fabozzi series
Altri autori (Persone)	Douglas J. Lucas
Disciplina	332.6323
Soggetti	Asset-backed financing Debt Mortgage-backed securities - United States 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 and index.
Nota di contenuto	<p>Developments in Collateralized Debt Obligations; Contents; Preface; ACKNOWLEDGMENTS; About the Authors; Part I: Introduction; Chapter 1: Review of Collateralized Debt Obligations; Understanding CDOs; CASH FLOW CDOs; Synthetic Arbitrage CDOs; Conclusion; Chapter 2: Impact of CDOs on Collateral Markets; COLLATERALIZED LOAN OBLIGATIONS AND THE HIGH-YIELD BANK LOAN MARKET; STRUCTURED FINANCE CDOs AND THE MEZZANINE MORTGAGE ABS MARKET; TRUST-PREFERRED SECURITIES CDOs AND THEIR COLLATERAL MARKET; CONCLUSION; Chapter 3: CDO Rating Experience; CDO RATING DOWNGRADE DATA</p> <p>CDO AND TRANCHE RATING DOWNGRADE FREQUENCY</p> <p>CDO DOWNGRADE PATTERNS; WHY DOWNGRADE PATTERNS?; DOWNGRADE SEVERITY; EXTREME RATING DOWNGRADES; CDO "DEFAULTS" AND NEAR "DEFAULTS"; SUMMARY; Part II: Developments in Synthetic CDOs; Chapter 4: ABS CDO Collateral Choices: Cash, ABCDS, and the ABX; GROWTH OF THE SUBPRIME SYNTHETIC MARKET; IMPORTANCE OF ABCDS TO CDO MANAGERS; ABCDS; THE ABX INDEX; FUNDAMENTAL CONTRACTUAL DIFFERENCES-SINGLE-NAME ABCDS/ABX INDEX/CASH; SUPPLY/DEMAND TECHNICALS; WHAT KEEPS THE ARBITRAGE FROM GOING AWAY?; BOTTOM LINE-BUYERS VERSUS SELLERS</p> <p>THE CASH/ABCDS BASIS AND THE CDO ARBITRAGE</p> <p>SINGLE-NAME ABCDS VERSUS ABX IN CDOs; SUMMARY; Chapter 5: Hybrid Assets in an ABS CDO; CORPORATE CDS AND ABCDS; ADVANTAGES OF HYBRID ASSETS IN AN ABS CDO; ILLUSTRATIVE HYBRID ABS CDO STRUCTURE; CASH FLOW CHALLENGES; CONCLUSIONS; Chapter 6: Synthetic CDO Ratings; TESTS OF INDEX PORTFOLIOS; AAA RATINGS AND EXPECTED LOSS VERSUS DEFAULT PROBABILITY; BARBELL PORTFOLIOS; SUMMARY; Chapter 7: Credit Default Swaps on CDOs; CDO CDS NOMENCLATURE; CDO CREDIT PROBLEMS AND THEIR CONSEQUENCES; ALTERNATIVE INTEREST CAP OPTIONS; MISCELLANEOUS TERMS</p> <p>CASH CDO VERSUS CDO CDSEXITING A CDO CDS; RATING AGENCY CONCERNS ON CDOs THAT SELL PROTECTION VIA CDO CDS; SUMMARY; Part III: Emerging CDO Products; Chapter 8: Trust-Preferred CDOs; TRUST-PREFERRED SECURITIES; OTHER TruPS CDO ASSETS; TruPS CDO ISSUANCE; BANK TruPS PREPAYMENTS AND NEW CDO ISSUANCE; TruPS CDO STRUCTURE; ASSUMPTIONS USED BY RATING AGENCIES; TruPS CDO PERFORMANCE; TruPS ISSUERS AND ISSUES; SUMMARY; Chapter 9: Commercial Real Estate Primer; LOAN ORIGINATIION; PROPERTY-LEVEL LOANS; COMMERCIAL MORTGAGE-BACKED SECURITIES; REIT SECURITIES; EVALUATING CREL AND CMBS</p> <p>CREL HISTORICAL PERFORMANCE</p> <p>CMBS HISTORICAL PERFORMANCE; SUMMARY; Chapter 10: Commercial Real Estate CDOs; CRE CDO DEFINED; MARKET TRENDS; CRE FINANCE BEFORE CDOs; TYPES OF CRE CDOs; CRE CDO PERFORMANCE; INVESTORS; CRE CDO CREDIT ANALYSIS; RATING CRE CDOs; SUMMARY; Chapter 11: CRE CDO Relative Value Methodology; WHOLE LOAN CREL CDOs VERSUS HIGH-YIELD CLOs; INVESTMENT-GRADE CMBS CDOs VERSUS MEZZANINE</p> <p>STRUCTURED FINANCE CDOs; RELATIVE VALUE AMONG CRE CDOs; SUMMARY; Part IV: Other CDO Topics; Chapter 12: Rating Agency Research on CDOs</p> <p>USING RATING WATCHES AND OUTLOOKS TO IMPROVE THE DEFAULT PREDICTION POWER OF RATINGS</p>
Sommario/riassunto	Developments In Collateralized Debt Obligations The fastest growing sector of the fixed income market is the market for collateralized debt obligations (CDOs). Fostered by the development of credit default swaps (CDS) on all types of indexes of corporate bonds, emerging

market bonds, commercial loans, and structured products, new products are being introduced into this market with incredible speed. In order to keep up with this dynamic market and its various instruments, you need a guide that provides you with the most up-to-date information available. That's why Douglas Lucas, Laur
