1.	Record Nr.	UNINA9910151625203321
	Autore	Walters Eric
	Titolo	Saving sammy / / Eric Walters ; illustrated by Amy Meissner
	Pubbl/distr/stampa	Victoria, British Columbia : , : Orca Book Publishers, , 2014 ©2014
	ISBN	1-4598-0501-1 1-4598-0500-3
	Descrizione fisica	1 online resource (65 p.)
	Collana	Orca Echoes
	Disciplina	021
	Soggetti	Beavers
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Description based upon print version of record.
	Nota di contenuto	Cover; Title; Chapter One; Chapter Two; Chapter Three; Chapter Four; Chapter Five; Chapter Six; Chapter Seven; Chapter Eight; Afterword
	Sommario/riassunto	Morgan learns to care for a baby beaver that is washed into her backyard by floodwaters.

2. Record Nr. UNINA9910349465003321

Autore	Glau Kathrin
Titolo	Innovations In Insurance, Risk- And Asset Management - Proceedings Of The Innovations In Insurance, Risk- And Asset Management Conference
Pubbl/distr/stampa	World Scientific Publishing Co, 2018 Singapore : , : World Scientific Publishing Company, , 2018 ©2019
ISBN	981-327-256-2 981-327-255-4
Descrizione fisica	1 online resource (469 pages)
Altri autori (Persone)	LindersDaniel MinAleksey SchererMatthias SchneiderLorenz ZagstRudi
Disciplina	368
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Intro -- Contents -- Foreword -- Preface -- About the Editors -- Part I. Innovations in Risk Management -- 1. Behavioral Value Adjustments for Mortgage Valuation -- 1. Introduction -- 2. Literature review -- 3. A general framework for modeling behavioral risk -- 3.1. Defining behavioral risk -- 3.2. A general framework in parallel with credit risk -- 3.3. Behavioral risk adjustments -- 3.4. A general formula for portfolio valuation -- 4. Mortgage portfolio valuation with BIX model -- 4.1. Heterogeneity and granularity -- 4.2. Market factors -- 4.3. Exogenous factors -- 4.4. Marginal exercise probabilities -- 4.5. Hints for calibration -- 4.6. Survival exercise probabilities -- 4.7. Portfolio pricing -- 4.7.1. Expression for II0(X) -- 4.7.2. Expression for II1(X) -- 4.7.3. Expression for II2(X) -- 4.8. Simulation -- 5. Conclusion -- 6. Appendix -- References -- 2. Wrong-Way Risk Adjusted Exposure: Analytical Approximations for Optionsin Default Intensity Models -- 1. Introduction -- 2. Call and put risk-neutral dynamics -- 3. Expected

Sommario/riassunto

This book covers recent developments in the interdisciplinary fields of actuarial science, quantitative finance, risk- and asset management. The authors are leading experts from academia and practice who participated in Innovations in Insurance, Risk- and Asset Management, an international conference held at the Technical University of Munich in 2017. The topics covered include the mathematics of extreme risks, systemic risk, model uncertainty, interest rate and hybrid models, alternative investments, dynamic investment strategies, quantitative risk management, asset liability management, liability driven investments, and behavioral finance. This timely selection of topics is highly relevant for the financial industry and addresses current issues both from an academic as well as from a practitioner's point of view.