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Nota di contenuto	An Arbitrage Guide to Financial Markets; Contents; 1 The Purpose and Structure of Financial Markets; 1.1 Overview; 1.2 Risk sharing; 1.3 The structure of financial markets; 1.4 Arbitrage: Pure vs. relative value; 1.5 Financial institutions: Asset transformers and broker-dealers; 1.6 Primary and secondary markets; 1.7 Market players: Hedgers vs. speculators; 1.8 Preview of the book; Part One SPOT; 2 Financial Math I-Spot; 2.1 Interest-rate basics; Present value; Compounding; Day-count conventions; Rates vs. yields; 2.2 Zero, coupon and amortizing rates; Zero-coupon rates; Coupon rates Yield to maturity Amortizing rates; Floating-rate bonds; 2.3 The term structure of interest rates; Discounting coupon cash flows with zero rates; Constructing the zero curve by bootstrapping; 2.4 Interest-rate risk; Duration; Portfolio duration; Convexity; Other risk measures; 2.5 Equity markets math; A dividend discount model; Beware of P/E ratios; 2.6 Currency markets; 3 Fixed Income Securities; 3.1 Money markets; U.S. Treasury bills; Federal agency discount notes; Short-term munis; Fed Funds (U.S.) and bank overnight refinancing (Europe); Repos (RPs);

Eurodollars and Eurocurrencies

Negotiable CDs Bankers' acceptances (BAs); Commercial paper (CP); 3.2 Capital markets: Bonds; U.S. government and agency bonds; Government bonds in Europe and Asia; Corporates; Munis; 3.3 Interest-rate swaps; 3.4 Mortgage securities; 3.5 Asset-backed securities; 4 Equities, Currencies, and Commodities; 4.1 Equity markets; Secondary markets for individual equities in the U.S.; Secondary markets for individual equities in Europe and Asia; Depositary receipts and cross-listing; Stock market trading mechanics; Stock indexes; Exchange-traded funds (ETFs); Custom baskets

The role of secondary equity markets in the economy 4.2 Currency markets; 4.3 Commodity markets; 5 Spot Relative Value Trades; 5.1 Fixed-income strategies; Zero-coupon stripping and coupon replication; Duration-matched trades; Example: Bullet-barbell; Example: Twos vs. tens; Negative convexity in mortgages; Spread strategies in corporate bonds; Example: Corporate spread widening/narrowing trade; Example: Corporate yield curve trades; Example: Relative spread trade for high and low grades; 5.2 Equity portfolio strategies; Example: A non-diversified portfolio and benchmarking

Example: Sector plays 5.3 Spot currency arbitrage; 5.4 Commodity basis trades; Part Two FORWARDS; 6 Financial Math II-Futures and Forwards; 6.1 Commodity futures mechanics; 6.2 Interest-rate futures and forwards; Overview; Eurocurrency deposits; Eurodollar futures; Certainty equivalence of ED futures; Forward-rate agreements (FRAs); Certainty equivalence of FRAs; 6.3 Stock index futures; Locking in a forward price of the index; Fair value of futures; Fair value with dividends; Single stock futures; 6.4 Currency forwards and futures; Fair value of currency forwards; Covered interest-rate parity
Currency futures

Sommario/riassunto

An Arbitrage Guide to Financial Markets is the first book to explicitly show the linkages of markets for equities, currencies, fixed income and commodities. Using a unique structural approach, it dissects all markets the same way: into spot, forward and contingent dimensions, bringing out the simplicity and the commonalities of all markets. The book shuns stochastic calculus in favor of cash flow details of arbitrage trades. All math is simple, but there is lots of it. The book reflects the relative value mentality of an institutional trader seeking profit from misalignments of various

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Nota di contenuto	Introduction -- Part I Potted Review of Economic Theory: The Complex Evolving System -- 1. A Potted Review -- Part II Early Days: From Personal Awareness to Group Commitment -- 2. A personal story of awareness and perception -- 2.1 My first awareness breakthrough -- 2.2 Layers of awareness -- 2.3 My second burst of awareness -- 2.4 Defining a new society for myself -- 2.5 Key human values -- 2.6 Inside = outside -- 2.7 To be and to do -- 2.7 Welfare or wellbeing? -- 2.8 Business transformation -- 2.9 Leadership versus management -- 2.10 STIR Foundation - City of Tomorrow -- 2.11 Sustainocracy -- 2.12 City of Tomorrow -- 2.13 The Amsterdam internet congress -- 2.14 Key elements that define "sustainocratic" AiREAS -- 2.15 AiREAS -- 2.16 Commitment first -- 2.17 Territorial focus -- 2.18 Local AiREAS Eindhoven -- 2.19 First things first -- 2.20 Making visible the

invisible -- 2.21 From idea to project -- 2.22 Conclusion about the coming about of AiREAS -- 2.23 Link with ethics and economies -- Part III "The Invisible made Visible": science and technology -- An introduction by Marco van Lochem -- 3.1 The ILM -- 3.2. Variables measured -- 3.3.3. Instrumentation -- 3.3.1 The Airbox -- 3.3.2 PM (PM10, PM2.5, PM1) sensor -- 3.3.3 UFP sensor -- 3.3.4 Ozone sensor -- 3.3.5 NO2 sensor -- 3.3.6 Temperature sensor and relative humidity sensor -- 3.3.7 Electromagnetic compatibility (EMC) -- 3.3.8 Experiences and recommendations -- 4 Data quality -- 4.1 Regular calibration and preventative maintenance -- 4.2 Experiences and recommendations -- 5 Locations and spatial sampling -- 5.1 Experiences and recommendations -- 6 Data management -- 6.1 The Airbox -- 6.2 Axians (1) -- 6.3 ECN -- 6.4 Axians (2) -- 6.5 Experiences and recommendations -- 7 Results -- 7.1 Initial tests of sensors -- 7.2 Evaluation of sensor precision -- 8 Scientific projects based on the ILM -- Part IV Experiences after 5 years of AiREAS and 1 year of ILM -- 9. The way things work at AiREAS -- 9.1 The workflow in AiREAS -- 9.2 Financial routine in AiREAS -- 9.3 Confidence based interaction -- 9.4 October 2013 general AiREAS participants meeting -- 9.5 Interpreting the ILM data -- 9.6 The transition -- 9.7 Communication -- 9.8 Benchmarking and referencing our practical ideologies -- 9.9 The royalty system -- 9.10 Some of the transformative issues -- 9.11 Conclusion. Index. .

Sommario/riassunto

This book describes the coming about and first results of the AiREAS "healthy city" cooperative in the city of Eindhoven and Province of North Brabant in the Netherlands. AiREAS is an initiative focused on the multidisciplinary co-creation of healthy cities using the core human value of human health and air quality as guiding principle for profound regional innovation. The unique group process that followed uses the complexity of the city of Eindhoven as living lab. It is an anthropology based initiative that invites directly to the same table of core innovative responsibility the local government, innovative business partners, scientific insights and research, and civilian participation. The first phase is described here in which the consortium decided to want to make the invisible of air pollution and human exposure visible for the integral innovative participation of all city's core pillars (policy, education, infrastructure, culture and entrepreneurship). The experience is unique in the world and proceeding now with more phases in Eindhoven and the role out of the same working format in other cities. This Brief is made available to inspire the world to address together the most complex issues of our current era: pollution, climate and core human values. .
