

1.	Record Nr.	UNISALENTO991002429309707536
	Autore	Canettieri, Paolo
	Titolo	Descortz es dictaz mot divers : ricerche su un genere lirico romanzo del 13. secolo / Paolo Canettieri
	Pubbl/distr/stampa	Roma : Bagatto libri, 1995
	ISBN	888060852
	Descrizione fisica	654 p. ; 21 cm.
	Collana	Testi, Studi e manuali ; 2
	Soggetti	Discordi - Descortz Filologia romanza
	Lingua di pubblicazione	Italiano
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
2.	Record Nr.	UNINA9910298518103321
	Autore	Chorro Christophe
	Titolo	A Time Series Approach to Option Pricing : Models, Methods and Empirical Performances // by Christophe Chorro, Dominique Guégan, Florian Ielpo
	Pubbl/distr/stampa	Berlin, Heidelberg : , : Springer Berlin Heidelberg : , : Imprint : Springer, , 2015
	ISBN	3-662-45037-2
	Edizione	[1st ed. 2015.]
	Descrizione fisica	1 online resource (202 p.)
	Disciplina	330 330.015195 332 519
	Soggetti	Finance Macroeconomics Economics, Mathematical Statistics Finance, general Macroeconomics/Monetary Economics//Financial Economics Quantitative Finance Statistics for Business, Management, Economics, Finance, Insurance

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	Introduction -- 1 The Time Series Toolbox for Financial Returns -- 2 The Stochastic Discount Factor Approach -- 3 Empirical Performances -- Mathematical Appendix -- Index.
Sommario/riassunto	<p>The current world financial scene indicates at an intertwined and interdependent relationship between financial market activity and economic health. This book explains how the economic messages delivered by the dynamic evolution of financial asset returns are strongly related to option prices. The Black Scholes framework is introduced and by underlining its shortcomings,an alternative approach is presented that has emerged over the past ten years of academic research, an approach that is much more grounded on a realistic statistical analysis of data rather than on ad hoc tractable continuous time option pricing models. The reader then learns what it takes to understand and implement these option pricing models based on time series analysis in a self-contained way. The discussion covers modeling choices available to the quantitative analyst, as well as the tools to decide upon a particular model based on the historical datasets of financial returns. The reader is then guided into numerical deduction of option prices from these models and illustrations with real examples are used to reflect the accuracy of the approach using datasets of options on equity indices.</p>