

1. Record Nr.	UNINA9910456506303321
Autore	Hamblin Jacob Darwin
Titolo	Oceanographers and the cold war [[electronic resource]] : disciples of marine science / / Jacob Darwin Hamblin
Pubbl/distr/stampa	Seattle, : University of Washington Press, c2005
ISBN	0-295-80185-9
Edizione	[1st ed.]
Descrizione fisica	1 online resource (378 p.)
Disciplina	551.46/0973/09045
Soggetti	Oceanographers - United States Oceanography - History - 20th century Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references (p. [307]-331) and index.
Nota di contenuto	Beginnings of postwar marine science and cooperation -- Oceanography's greatest patron -- The international geophysical year, 1957-1958 -- The new face of international oceanography -- Competition and cooperation in the 1960s -- Oceanography, East and West -- Marine science and marine affairs.

2. Record Nr.	UNISA996388093703316
Autore	J. G
Titolo	Strange news from Plymouth, or, A wonderful and tragical relation of a voyage from the Indies [[electronic resource]] : where by extraordinary hardships, and the extremities of the late great frost, several of the seamen and others miserably perish'd : and for want of provision, cast-lots for their lives, and were forced to eat one another, and how a Dutch merchant eat part of his own children, and then murdered himself because he would not kill his wife : with the miraculous preservation of George Carpinger, an English seaman, and the Dutch merchants wife, now a shore at Plymouth : in a letter to Mr. D.B. of London, merchant
Pubbl/distr/stampa	London, : Printed for J. Conyers ..., 1684
Descrizione fisica	8 p
Soggetti	Voyages and travels Sea stories, English
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Signed: J.G. Reproduction of original in the Bodleian Library.
Sommario/riassunto	eebo-0014

3. Record Nr.	UNINA9910300104703321
Autore	De Spiegeleer Jan
Titolo	The Risk Management of Contingent Convertible (CoCo) Bonds // by Jan De Spiegeleer, Ine Marquet, Wim Schoutens
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2018
ISBN	3-030-01824-5
Edizione	[1st ed. 2018.]
Descrizione fisica	1 online resource (viii, 106 pages) : illustrations
Collana	SpringerBriefs in Finance, , 2193-1720
Disciplina	332.6323
Soggetti	Economics, Mathematical Financial engineering Statistics Finance—Mathematics Probabilities Risk management Quantitative Finance Financial Engineering Statistics for Business, Management, Economics, Finance, Insurance Financial Mathematics Probability Theory and Stochastic Processes Risk Management
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Preface. - 1 A Primer on Contingent Convertible (CoCo) Bonds. - 2 Pricing Models of CoCos -- 3 Impact of a New CoCo Issue on the Outstanding CoCos. - 4 Rating of CoCos. - 5 Sensitivity Analysis of CoCos. - 6 Impact of Skewness on the Price of a CoCo. - 7 Distance to Trigger -- 8 Outlier Detection of CoCos -- 9 Conclusion -- A Derivation of Carr-Madan Formula for Vanilla Option Prices using FFT. - Bibliography.
Sommario/riassunto	This book provides an overview of the risk components of CoCo bonds. CoCos are hybrid financial instruments that convert into equity or suffer a write-down of the face value upon the appearance of a trigger

event. The loss-absorption mechanism is automatically enforced either via the breaching of a particular accounting ratio, typically in terms of the Common Equity Tier 1 (CET1) ratio, or via a regulatory trigger. CoCos are non-standardised instruments with different loss-absorption and trigger mechanisms. They might also contain additional features such as the cancellation of coupon payments. Different pricing models are discussed in detail. These models use market data such as share prices, CDS levels and implied volatility in order to calculate the theoretical price of a CoCo bond and its sensitivities, providing the investor with insides to hedge from adverse changes in the market conditions. The audience are professionals as well as academics who want to learn how to risk manage CoCo bonds using cutting edge techniques as well as all the risk involved in CoCo bonds.
