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| 1. | Record Nr. | UNINA9910456723903321 |
| | Autore | Gregory Jon, Ph. D. |
| | Titolo | Counterparty credit risk [[electronic resource] ] : the new challenge for global financial markets / / Jon Gregory |
| | Pubbl/distr/stampa | Chichester, U.K., : Wiley, c2010 |
| | ISBN | 1-283-23951-5<br>9786613239518<br>0-470-97272-6 |
| | Edizione | [1st edition] |
| | Descrizione fisica | 1 online resource (450 p.) |
| | Collana | Wiley finance |
| | Disciplina | 332.6457 |
| | Soggetti | Derivative securities - Mathematical models<br>Risk management<br>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 | Counterparty Credit Risk: The New Challenge for Global Financial Markets; Contents; Acknowledgements; List of Spreadsheets; List of Abbreviations; Introduction; 1 Setting the Scene; 1.1 Financial risk management; 1.1.1 Market risk; 1.1.2 Liquidity risk; 1.1.3 Operational risk; 1.1.4 Credit risk; 1.1.5 Value-at-risk; 1.1.6 Disadvantages of value-at-risk; 1.2 The failure of models; 1.2.1 Why models?; 1.2.2 Good model, bad model; 1.3 The derivatives market; 1.3.1 What is a derivative?; 1.3.2 Market structure; 1.4 Risks of derivatives; 1.4.1 Too big to fail; 1.4.2 Systemic risk<br>1.4.3 Compensation culture 1.4.4 Credit derivatives; 1.5 Counterparty risk in context; 1.5.1 What is counterparty risk?; 1.5.2 Mitigation of counterparty risk; 1.5.3 Counterparty risk and integration of risk types; 1.5.4 Counterparty risk and today's derivatives market; 2 Defining Counterparty Credit Risk; 2.1 Introducing counterparty risk; 2.1.1 Origins of counterparty risk; 2.1.2 Repos; 2.1.3 Exchange-traded derivatives; 2.1.4 OTC derivatives; 2.1.5 Counterparty risk; 2.1.6 Counterparty risk versus lending risk; 2.1.7 Mitigating counterparty risk; 2.1.8 Counterparty risk players<br>2.2 Components and terminology 2.2.1 Credit exposure; 2.2.2 Default |

| Sommario/riassunto | The first decade of the 21st Century has been disastrous for financial institutions, derivatives and risk management. Counterparty credit risk has become the key element of financial risk management, highlighted by the bankruptcy of the investment bank Lehman Brothers and failure of other high profile institutions such as Bear Sterns, AIG, Fannie Mae and Freddie Mac. The sudden realisation of extensive counterparty risks has severely compromised the health of global financial markets. Counterparty risk is now a key problem for all financial institutions. This book explains the emergence of c |
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| 2. | Record Nr. | UNINA9910300161103321 |
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| | Autore | Philipse Albert P |
| | Titolo | Brownian Motion : Elements of Colloid Dynamics / / by Albert P. Philipse |
| | Pubbl/distr/stampa | Cham : , : Springer International Publishing : , : Imprint : Springer, , 2018 |
| | ISBN | 3-319-98053-X |
| | Edizione | [1st ed. 2018.] |
| | Descrizione fisica | 1 online resource (XVII, 178 p. 50 illus., 15 illus. in color.) |
| | Collana | Undergraduate Lecture Notes in Physics, , 2192-4791 |
| | Disciplina | 547.13 |
| | Soggetti | Amorphous substances |
| | | Complex fluids |
| | | Chemistry, Physical and theoretical |
| | | Thermodynamics |
| | | Fluids |
| | | Soft and Granular Matter, Complex Fluids and Microfluidics |
| | | Physical Chemistry |
| | | Fluid- and Aerodynamics |
| | Lingua di pubblicazione | Inglese |
| | Formato | Materiale a stampa |
| | Livello bibliografico | Monografia |
| | Nota di contenuto | Preface -- A first round of Brownian motion -- The feverish Sphinx -- Kinetic theory.-. A tale of ten time scales.-Continuity, constitution and Fick's laws -- Brownian displacements -- Fluid flow -- Flow past spheres and simple geometries -- Encounters of the Brownian kind -- Randon walks in external fields -- Brownian motion and Van 't Hoff's law- Appendices: A. Moments, fluctuations and Gaussian integrals -- B. Summary vector calculus -- C. Answers to selected problems -- Index -- Greek/Roman symbols. . |
| | Sommario/riassunto | This textbook is an introduction to the Brownian motion of colloids and nano-particles, and the diffusion of molecules. One very appealing aspect of Brownian motion, as this book illustrates, is that the subject connects a broad variety of topics, including thermal physics, hydrodynamics, reaction kinetics, fluctuation phenomena, statistical thermodynamics, osmosis and colloid science. The book is based on a set of lecture notes that the authors used for an undergraduate course |

at the University of Utrecht, Netherland. It aims to provide more than a simplified qualitative description of the subject, without getting bogged down in difficult mathematics. Each chapter contains exercises, ranging from straightforward ones to more involved problems, addressing instances from (thermal motion in) chemistry, physics and life sciences. Exercises also deal with derivations or calculations that are skipped in the main text. The book offers a treatment of Brownian motion on a level appropriate for bachelor/undergraduate students of physics, chemistry, soft matter and the life sciences. PhD students attending courses and doing research in colloid science or soft matter will also benefit from this book.