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Titolo	An engine, not a camera [[electronic resource]] : how financial models shape markets / / Donald MacKenzie
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Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Acknowledgements; 1 Performing Theory?; 2 Transforming Finance; 3 Theory and Practice; 4 Tests, Anomalies, and Monsters; 5 Pricing Options; 6 Pits, Bodies, and Theorems; 7 The Fall; 8 Arbitrage; 9 Models and Markets; Appendix A An Example of Modigliani and Miller's "Arbitrage Proof" of the Irrelevance of Capital Structure to Total Market Value; Appendix B Levy Distributions; Appendix C Sprenkle's and Kassouf's Equations for Warrant Prices; Appendix D The Black-Scholes Equation for a European Option on a Non-Dividend-Bearing Stock; Appendix E Pricing Options in a Binomial World Appendix F Repo, Haircuts, and Reverse Repo Appendix G A Typical Swap-Spread Arbitrage Trade; Appendix H List of Interviewees; Glossary; Notes; Sources of Unpublished Documents; References; Series List; Index
Sommario/riassunto	This pioneering work in the social studies of finance describes how the emergence of modern finance theory has affected financial markets in fundamental ways. Paraphrasing Milton Friedman, the author says that

economic models are an engine of inquiry rather than a camera to reproduce empirical facts.
