1. Record Nr. UNINA9910455476703321 Finance: a characteristics approach / / edited by David Blake Titolo London;; New York:,: Routledge,, 2000 Pubbl/distr/stampa **ISBN** 1-134-61471-3 1-280-40350-0 0-203-46114-2 Descrizione fisica 1 online resource (144 p.) Routledge international studies in money and banking;; 7 Collana Altri autori (Persone) BlakeDavid <1954-> Disciplina 332 Soggetti Finance - Mathematical models **Economics** Electronic books. Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Description based upon print version of record. Note generali Nota di bibliografia Includes bibliographical references and index. Nota di contenuto Book Cover; Title; Contents; List of figures; List of tables; List of contributors; Introduction; Portfolio behaviour and asset pricing in a characteristics framework; Financial intermediation and financial innovation in a characteristics framework; A characteristics definition of financial markets; The computation of interest equivalences for the nonprice characteristics of bank products; A characteristics analysis of financial innovations in short-term retail financial products; Postscript; Index Sommario/riassunto Since the 1980's, the characteristics model in economics has been applied to the field of finance, and offers a fresh perspective for understanding financial behaviour. This book brings together some of the latest research by leading exponents of the characteristics model

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