

1. Record Nr.	UNINA9910458470803321
Autore	Albanese Claudio
Titolo	Advanced derivatives pricing and risk management [[electronic resource] ] : theory, tools and hands-on programming application / / Claudio Albanese and Giuseppe Campolieti
Pubbl/distr/stampa	Amsterdam ; ; Boston, : Elsevier Academic Press, c2006
ISBN	1-281-05315-5 9786611053154 0-08-048809-9
Descrizione fisica	1 online resource (435 p.)
Collana	Academic Press advanced finance series
Altri autori (Persone)	CampolietiGiuseppe
Disciplina	332.64/57
Soggetti	Risk management Derivative securities - Prices 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 (p. 399-405) and index.
Nota di contenuto	Pricing theory -- Fixed-income instruments -- Advanced topics in pricing theory : exotic options and state-dependent models -- Numerical methods for value-at-risk -- Project : arbitrage theory -- Project : the Black-Scholes (lognormal) model -- Project : quantile-quantile plots -- Project : Monte Carlo pricer -- Project : the binomial lattice model -- Project : the trinomial lattice model -- Project : Crank-Nicolson option pricer -- Project : static hedging of barrier options -- Project : variance swaps -- Project : Monte Carlo value-at-risk for Delta-Gamma portfolios -- Project : covariance estimation and scenario generation in value-at-risk -- Project : interest rate trees : calibration and pricing.
Sommario/riassunto	Written by leading academics and practitioners in the field of financial mathematics, the purpose of this book is to provide a unique combination of some of the most important and relevant theoretical and practical tools from which any advanced undergraduate and graduate student, professional quant and researcher will benefit. This book stands out from all other existing books in quantitative finance from the sheer impressive range of ready-to-use software and

accessible theoretical tools that are provided as a complete package. By proceeding from simple to complex, the authors cover core topi

2. Record Nr.	UNINA9910455641103321
Autore	Swift Eugene Anthony
Titolo	Popular theater and society in Tsarist Russia [[electronic resource] /] / E. Anthony Swift
Pubbl/distr/stampa	Berkeley, Calif., : University of California Press, c2002
ISBN	1-282-35646-1 9786612356469 0-520-92587-4 1-59734-823-6
Descrizione fisica	1 online resource (367 p.)
Collana	Studies on the history of society and culture ; ; 44
Disciplina	792/.0947
Soggetti	Theater - Russia - History Popular culture - Russia 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 (p. 303-326) and index.
Nota di contenuto	Front matter -- Contents -- Illustrations -- Acknowledgments -- Note on Transliteration and Dates -- Introduction -- 1. The Urban Theatrical Landscape -- 2. People's Theater and Cultural Politics -- 3. Censorship and Repertoire -- 4. Theater, Temperance, and Popular Culture -- 5. Workers' Theater, Proletarian Culture, and Respectability -- 6. The People at the Theater: Audience Reception -- Conclusion -- Epilogue -- Appendix of Titles -- Notes -- Selected Bibliography -- Index
Sommario/riassunto	This is the most comprehensive study available of the popular theater that developed during the last decades of tsarist Russia. Swift examines the origins and significance of the new "people's theaters" that were created for the lower classes in St. Petersburg and Moscow between 1861 and 1917. His extensively researched study, full of anecdotes from the theater world of the day, shows how these people's theaters became a major arena in which the cultural contests of late imperial

Russia were played out and how they contributed to the emergence of an urban consumer culture during this period of rapid social and political change. Swift illuminates many aspects of the story of these popular theaters-the cultural politics and aesthetic ambitions of theater directors and actors, state censorship politics and their role in shaping the theatrical repertoire, and the theater as a vehicle for social and political reform. He looks at roots of the theaters, discusses specific theaters and performances, and explores in particular how popular audiences responded to the plays.

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