

1. Record Nr.	UNINA9910459562003321
Autore	Abudi Dalya
Titolo	Mothers and daughters in Arab women's literature [[electronic resource]] : the family frontier / / by Dalya Abudi
Pubbl/distr/stampa	Boston, : Brill, 2011
ISBN	1-283-11945-5 9786613119452 90-04-19109-7
Descrizione fisica	1 online resource (346 p.)
Collana	Women and gender, the Middle East and the Islamic world ; ; v. 10
Disciplina	892.7/0935254
Soggetti	Arabic literature - Women authors - History and criticism Mothers and daughters in literature Arabs in literature Families in literature 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	Why mothers and daughters? -- The family: Arab society in miniature -- Mothers and daughters in autobiographical works -- Mothers and daughters in fictional works -- Portraits of surrogate mother-daughter relationships -- Narratives of alienation and descent into madness -- The Arab family demystified.
Sommario/riassunto	This study explores the mother-daughter relationship as the most fundamental and most intimate female relationship and as the cornerstone of Arab family life. Drawing on autobiographical and semifictional works by women writers from across the Arab world, the study offers a first-hand account of how Arab women view and experience this primary bond. The author uses both early and contemporary writings of Arab women to illuminate the traditional and evolving nature of mother-daughter relationships in Arab families and how these family dynamics reflect and influence modern Arab life. The compelling narratives demystify the institutions of family and motherhood and show the potential of mothers and daughters to transform the patriarchal family and thus the fabric of Arab society. A

groundbreaking work that fills a void in cross-cultural studies, it is of interest to scholars and students of Middle Eastern studies, women's studies, and family studies.

2. Record Nr.

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Sommario/riassunto

UNINA9910736976603321

Beyna Ingo

Interest rate derivatives : valuation, calibration and sensitivity analysis / / Ingo Beyna

New York, : Springer, 2012

1-299-33755-4

3-642-34925-0

[1st ed. 2013.]

1 online resource (219 p.)

Lecture notes in economics and mathematical systems, , 0075-8442 ; ; 666

332.63234

Interest rate futures

Interest rate swaps

Inglese

Materiale a stampa

Monografia

Description based upon print version of record.

Includes bibliographical references and index.

Preface -- 1.Literature Review -- 2.The Cheyette Model Class -- 3. Analytical Pricing Formulas -- 4.Calibration -- 5.Monte Carlo Methods -- 6.Characteristic Function Method -- 7.PDE Valuation -- 8. Comparison of Valuation Techniques for Interest Rate Derivatives -- 9. Greeks -- 10.Conclusion.-Appendices: A.Additional Calculus in the Class of Cheyette Models -- B.Mathematical Tools -- C.Market Data -- References -- Index.

The class of interest rate models introduced by O. Cheyette in 1994 is a subclass of the general HJM framework with a time dependent volatility parameterization. This book addresses the above mentioned class of interest rate models and concentrates on the calibration, valuation and sensitivity analysis in multifactor models. It derives analytical pricing formulas for bonds and caplets and applies several numerical valuation techniques in the class of Cheyette model, i.e. Monte Carlo simulation, characteristic functions and PDE valuation based on sparse grids. Finally it focuses on the sensitivity analysis of Cheyette models and

derives Model- and Market Greeks. To the best of our knowledge, this sensitivity analysis of interest rate derivatives in the class of Cheyette models is unique in the literature. Up to now the valuation of interest rate derivatives using PDEs has been restricted to 3 dimensions only, since the computational effort was too great. The author picks up the sparse grid technique, adjusts it slightly and can solve high-dimensional PDEs (four dimensions plus time) accurately in reasonable time. Many topics investigated in this book are new areas of research and make a significant contribution to the scientific community of financial engineers. They also represent a valuable development for practitioners.

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