

1. Record Nr.	UNINA9910462056003321
Autore	Alper C. Emre
Titolo	Pricing of sovereign credit risk [[electronic resource]] : evidence from advanced economies during the financial crisis // C. Emre Alper, Lorenzo Forni and Marc Gerard
Pubbl/distr/stampa	Washington, D.C., : International Monetary Fund, 2012
ISBN	1-4639-6592-3 1-4639-3377-0 1-4639-3836-5
Descrizione fisica	1 online resource (29 p.)
Collana	IMF working paper
Altri autori (Persone)	ForniLorenzo GerardMarc
Soggetti	Debts, External - Developed countries Country risk - Developed countries Global Financial Crisis, 2008-2009 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.
Nota di contenuto	Cover; Contents; I. Introduction; II. Dynamic Relationships between CDS and RAS Spreads; III. Determinants of CDS and RAS Spreads; IV. Concluding Remarks; Data Appendix; Figures; 1. CDS Gross Notional Outstanding Amounts as a Share of Total Public Debt: Selected Countries over the Period 2008-11; 2. CDS and RAS Spread Developments; 3. Expected one year ahead Primary Deficit and CDS/RAS Spreads - Large Advanced Economies; 4. Expected one year ahead Primary Deficit and CDS/RAS Spreads - Selected; Tables; 1. Panel and Individual Unit Root Test Results on the Basis (CDS-RAS) 2. Individual Cointegration Test and Error-correction Model Estimation Results for CDS and RAS Spreads3. CDS Spreads Regressions; 4. RAS Spreads Regressions; 5. CDS Spreads Regressions - Country Breakdown; 6. RAS Spreads Regressions--Country Breakdown; References
Sommario/riassunto	We investigate the pricing of sovereign credit risk over the period 2008-2010 for selected advanced economies by examining two widely-

used indicators: sovereign credit default swap (CDS) and relative asset swap (RAS) spreads. Cointegration analysis suggests the existence of an imperfect market arbitrage relationship between the cash (RAS) and the derivatives (CDS) markets, with price discovery taking place in the latter. Likewise, panel regressions aimed at uncovering the fundamental drivers of the two indicators show that the CDS market, although less liquid, has provided a better signal for

2. Record Nr.	UNINA9910145042603321
Autore	Piegorsch Walter W
Titolo	Analyzing environmental data [[electronic resource] /] / Walter W. Piegorsch, A. John Bailer
Pubbl/distr/stampa	Chichester, West Sussex, England ; ; Hoboken, NJ, : Wiley, c2005
ISBN	1-280-27464-6 9786610274642 0-470-01223-4 0-470-01222-6
Descrizione fisica	1 online resource (xv, 496 pages) : illustrations
Altri autori (Persone)	BailerA. John
Disciplina	333.714015195 363.7/0072/7
Soggetti	Environmental sampling Regression analysis Correlation (Statistics)
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. [447]-471) and indexes.
Nota di contenuto	Linear regression -- Nonlinear regression -- Generalized linear models -- Quantitative risk assessment with stimulus-response data -- Temporal data and autoregressive modeling -- Spatially correlated data -- Combining environmental information -- Fundamentals of environmental sampling -- A. Review of probability and statistical inference
Sommario/riassunto	Environmental statistics is a rapidly growing field, supported by advances in digital computing power, automated data collection

systems, and interactive, linkable Internet software. Concerns over public and ecological health and the continuing need to support environmental policy-making and regulation have driven a concurrent explosion in environmental data analysis. This textbook is designed to address the need for trained professionals in this area. The book is based on a course which the authors have taught for many years, and prepares students for careers in environmental analysis centered on statistics and allied quantitative methods of data evaluation. The text extends beyond the introductory level, allowing students and environmental science practitioners to develop the expertise to design and perform sophisticated environmental data analyses.

In particular, it:

- Provides a coherent introduction to intermediate and advanced methods for modeling and analyzing environmental data
- Takes a data-oriented approach to describing the various methods
- Illustrates the methods with real-world examples
- Features extensive exercises, enabling use as a course text.

Includes examples of SAS computer code for implementation of the statistical methods - Connects to a Web site featuring solutions to exercises, extra computer code, and additional material - Serves as an overview of methods for analyzing environmental data, enabling use as a reference text for environmental science professionals. Graduate students of statistics studying environmental data analysis will find this invaluable as will practicing data analysts and environmental scientists including specialists in atmospheric science, biology and biomedicine, chemistry, ecology, environmental health, geography, and geology.
