1.	Record Nr.	UNINA9910462534803321
	Autore	Capinski Marek <1951->
	Titolo	The Black-Scholes model / / Marek Capinski, Ekkehard Kopp [[electronic resource]]
	Pubbl/distr/stampa	Cambridge : , : Cambridge University Press, , 2013
	ISBN	1-316-08924-X 1-139-57933-9 1-283-63763-4 1-139-56984-8 1-107-25412-4 1-139-57250-4 1-139-02613-5 1-139-56894-9 1-139-57075-7
	Descrizione fisica	1 online resource (ix, 168 pages) : digital, PDF file(s)
	Collana	Mastering mathematical finance
	Disciplina	332.64/53
	Soggetti	Options (Finance) - Prices - Mathematical models
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Title from publisher's bibliographic system (viewed on 05 Oct 2015).
	Nota di contenuto	Cover; The Black-Scholes Model; Title; Copyright; Contents; Preface; 1 Introduction; 1.1 Asset dynamics; Model parameters; 1.2 Methods of option pricing; Risk-neutral probability approach; The PDE approach; 2 Strategies and risk-neutral probability; 2.1 Finding the risk-neutral probability; Removing the drift; Girsanov theorem - simple version; 2.2 Self-financing strategies; 2.3 The No Arbitrage Principle; 2.4 Admissible strategies; 2.5 Proofs; 3 Option pricing and hedging; 3.1 Martingale representation theorem; 3.2 Completeness of the model; 3.3 Derivative pricing General derivative securitiesPut options; Call options; 3.4 The Black-Scholes PDE; From Black-Scholes PDE to option price; The replicating strategy; 3.5 The Greeks; 3.6 Risk and return; 3.7 Proofs; 4 Extensions and applications; 4.1 Options on foreign currency; Dividend paying stock; 4.2 Structural model of credit risk; 4.3 Compound options; 4.4 American call options; 4.5 Variable coefficients; 4.6 Growth optimal

Sommario/riassunto	The Black-Scholes option pricing model is the first and by far the best-known continuous-time mathematical model used in mathematical finance. Here, it provides a sufficiently complex, yet tractable, testbed for exploring the basic methodology of option pricing. The discussion of extended markets, the careful attention paid to the requirements for admissible trading strategies, the development of pricing formulae for many widely traded instruments and the additional complications offered by multi-stock models will appeal to a wide class of instructors. Students, practitioners and researchers alike will benefit from the book's rigorous, but unfussy, approach to technical issues. It highlights potential pitfalls, gives clear motivation for results and techniques and includes carefully chosen examples and exercises, all of which make it suitable for self-study.

2.

Record Nr.	UNISA996396571503316
Autore	Lockyer Nicholas <1611-1685.>
Titolo	A divine discovery of sincerity, according to its proper and peculiar nature [[electronic resource]] : very profitable for all sorts of persons to peruse, first preached, and now published, for the good of Gods church in generall / / by Nicholas Lockyer .
Pubbl/distr/stampa	London, : Printed for John Rothwell ..., 1649
Descrizione fisica	[12], 148 p
Soggetti	Sincerity Sermons, English - 17th century
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Reproduction of original in Union Theological Seminary Library, New York. Table of contents: p. [7]-[12]
Sommario/riassunto	eebo-0160

3.	Record Nr.	UNINA9910784507603321
	Autore	Gilbert James Burkhart
	Titolo	A cycle of outrage : America's reaction to the juvenile delinquent in the 1950s. / / James Gilbert
	Pubbl/distr/stampa	New York, New York : , : Oxford University Press, , 1986 ©1986
	ISBN	1-280-76013-3 9786610760138 0-19-802075-9 0-19-536356-6
	Descrizione fisica	1 online resource (273 p.)
	Disciplina	364.3/6/0973
	Soggetti	Juvenile delinquency - United States - Public opinion Deviant behavior in mass media Teenagers in mass media Teenagers - United States - Public opinion Public opinion - United States United States Social conditions 1945-
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Includes index.
	Nota di contenuto	Contents; Introduction The Social History of an Idea; 1 A Problem of Behavior; 2 Rehearsal for a Crime Wave; 3 Controlling Public Opinion; 4 The Great Fear; 5 The Lawyers' Dilemma; 6 Crusade Against Mass Culture; 7 The Intellectuals and Mass Culture; 8 Delinquency Theory: From Structure to Subculture; 9 Mass Media and Delinquency: A National Forum; 10 Movies and the Censorship of Mass Culture; 11 Juvenile Delinquency Films; 12 Selling Youth Culture; 13 Postscript; Notes; Index
	Sommario/riassunto	The youth culture is on everyone's lips today, as pressures build to ban controversial song lyrics, reintroduce school prayer, and prohibit teenagers' access to contraceptives. It's not the first time Americans have been outraged over the ""seuction of the innocent."". When James Dean and Marlon Brando donned their motorcycle jackets and adopted

alienated poses in Rebel Without a Cause, East of Eden, and The Wild One, in the 1950's, so did countless numbers of American teenagers. Or so it seemed to their parents. American teenagers were looking and acting like juvenile delinquents. By mid-deca