

1. Record Nr.	UNINA9910464003403321
Autore	Capuano Christian <1975->
Titolo	Recent advances in credit risk modeling [[electronic resource] /] / prepared by Christian Capuano ... [et al.]
Pubbl/distr/stampa	Washington, D.C., : International Monetary Fund, c2009
ISBN	1-4623-7897-8 1-4527-8235-0 1-4518-7309-3 9786612843754 1-282-84375-3
Descrizione fisica	1 online resource (33 p.)
Collana	IMF working paper ; ; WP/09/162
Altri autori (Persone)	CapuanoChristian <1975->
Soggetti	Credit - Management - Mathematical models Risk management Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"August 2009."
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Contents; I. Introduction; II. Structural Models; A. Single-Issuer Default Risk; B. Distance-to-Default: Variations on a Theme; Figure; 1. Dah-Sing Bank: Distance-to-Default; C. Portfolio Credit Risk Models; III. Reduced-Form Models; A. Structural and Reduced-Form Models: Reconciliation Attempts; Boxes; 1. Compensators and Pricing Trends: Some Definitions-Elizalde (2006); B. Some Models; C. Nonlinear Filtering; 2. The Modeling Strategy of Frey, Schmidt, Gabih (2007); IV. Other Innovations in the Modeling of Credit Risk; A. Default Correlation Using Copulas and Other Recent Approaches B. Pricing of Credit Index Options C. Distressed Debt Prices and Recovery Rate Estimation; V. Conclusions; Appendix; Filtration and the Pricing of Credit Index Options; References
Sommario/riassunto	As is well known, most models of credit risk have failed to measure the credit risks in the context of the global financial crisis. In this context, financial industry representatives, regulators and academics worldwide have given new impetus to efforts to improve credit risk modeling for countries, corporations, financial institutions, and financial

instruments. The paper summarizes some of the recent advances in this regard. It considers modifications of structural models, including of the classical Merton model, and efforts to reconcile the structural and the reduced-form models.

2. Record Nr.	UNINA9910792086003321
Autore	Ishizuka Tomoko <1968->
Titolo	The passive in Japanese [[electronic resource]] : a cartographic minimalist approach / / Tomoko Ishizuka
Pubbl/distr/stampa	Amsterdam ; ; Philadelphia, : John Benjamins, 2012
ISBN	1-283-59428-5 9786613906731 90-272-7348-0
Descrizione fisica	1 online resource (265 p.)
Collana	Linguistik aktuell/linguistics today (LA) ; ; v. 192
Disciplina	495.6/56
Soggetti	Japanese language - Voice Japanese language - Passive voice Japanese language - Grammar Japanese language - Syntax
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	The Passive in Japanese; Editorial page; Title page; LCC data; Table of contents; List of tables; Abbreviations; A modular analysis of the passive in Japanese; Acknowledgments; Towards a unified theory of Japanese passives; 1.1. The general research program; 1.2. Modularity of grammar; 1.3. The passive voice system in Japanese; 1.3.1. The traditional dichotomy; 1.4. Coalescing the two types of passives; 1.4.1. The polysemy of -rare; 1.4.2. Distributional differences between -rare and -sase; 1.4.3. Indirect passives are pseudo- and genitive passives; 1.5. Research questions 1.6. Framework and theoretical tools 1.6.1. The principles and parameters treatment of English passives; 1.6.2. Collins' (2005) smuggling analysis; 1.7. The proposed analysis; 1.7.1. Lexical

properties of -rare; 1.7.2. General properties interacting with -rare; 1.7.3. What -rare does not do; 1.8. The data: Grammaticality judgment surveys; 1.9. Outline of the book; The passive morpheme -rare; 2.1. The distribution of -rare; 2.2. The passive -rare is always a functional element; 2.3. -rare as a voice head; 2.3.1. Establishing a pattern with long passivization; 2.3.2. -rare instantiates voice
2.4. Lexical properties of -rare 2.4.1. Complementation properties of -rare; 2.4.2. The EPP feature of -rare; 2.4.3. Introducing a dative projection; 2.5. Subject honorifics; 2.6. Summary of the chapter; The derived subject in the passive; 3.1. General properties of Japanese; 3.1.1. The absence of an expletive; 3.1.2. Movement and case; 3.2. The accusative passive; 3.3. Dative and source passives derived from ditransitive verbs; 3.3.1. Addressee of 'verbs of speaking'; 3.3.2. Theme-raising of the passivized ditransitive verb; 3.3.3. The source passive; 3.4. Passivization of causatives
3.5. Pseudo-passives: Passives with intransitives 3.5.1. English pseudo-passives; 3.5.2. Japanese passives derived from obliques; 3.5.3. Postpositional objects incompatible with pseudo-passives; 3.6. The genitive passive; 3.6.1. Genitive passives disguised: Passives requiring context; 3.7. Extra-thematic nominative DPs; 3.8. Summary of the chapter; Ni-passives, ni-yotte-passives, and short passives; 4.1. The ni-phrase; 4.2. The kara-phrase; 4.3. Short passives and ni-yotte passives; 4.3.1. Short passives; 4.3.2. Ni-yotte passives; Revisiting the literature; 5.1. The traditional classification
5.2. Traditional analyses 5.2.1. The standard analysis of indirect passives; 5.2.2. Standard analyses of direct passives; 5.2.3. Standard analyses of possessive passives; 5.3. Are indirect passives special?; 5.3.1. Numeral Quantifier Floating; 5.3.2. The distribution of ni-phrases; 5.4. Summary of the chapter; Further support for movement; 6.1. The gap is a trace; 6.1.1. Is the gap a pro?; 6.2. Reconstruction effects; 6.2.1. Scope interactions; 6.2.2. Idiom reconstruction; 6.2.3. The distributive morpheme zutu; 6.3. A- vs. A-movement; 6.3.1. Reanalyzing long-distance passivization
6.4. Does -rare select for an argument?
