1.	Record Nr.	UNINA9910464555503321
	Autore	Rheinlander Thorsten
	Titolo	Hedging derivatives [[electronic resource] /] / Thorsten Rheinlander, Jenny Sexton
	Pubbl/distr/stampa	Singapore ; ; Hackensack, N.J., : World Scientific, 2011
	ISBN	1-283-43365-6
		9786613433657
		981-4338-80-X
	Descrizione fisica	1 online resource (244 p.)
	Collana	Advanced series on statistical science and applied probability ; ; v. 15
	Altri autori (Persone)	SextonJenny
	Disciplina	332.64/57
	Soggetti	Hedging (Finance) - Mathematical models
		Derivative securities - Valuation - Mathematical models
		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. 221-229) and index.
	Nota di contenuto	Preface; Contents; 1. Introduction; 1.1 Hedging in complete markets; 1.1.1 Black & Scholes analysis and its limitations; 1.1.2 Complete markets; 1.2 Hedging in incomplete markets; 1.2.1 Sources of incompleteness; 1.2.2 Calibration; 1.2.3 Mean-variance hedging; 1.2.4 Utility indi erence pricing and hedging; 1.2.5 Exotic options; 1.2.6 Optimal martingale measures; 1.3 Notes and further reading; 2. Stochastic Calculus; 2.1 Filtrations and martingales; 2.2 Semi-martingales and stochastic integrals; 2.3 Kunita-Watanabe decomposition; 2.4 Change of measure; 2.5 Stochastic exponentials 2.6 Notes and further reading3. Arbitrage and Completeness; 3.1 Strategies and arbitrage; 3.2 Complete markets; 3.3 Hidden arbitrage and local times; 3.4 Immediate arbitrage; 3.5 Super-hedging and the optional decomposition theorem; 3.6 Arbitrage via a non-equivalent measure change; 3.7 Notes and further reading; 4. Asset Price Models; 4.1 Exponential Levy processes; 4.1.1 A Levy process primer; 4.1.2 Examples of Levy processes; 4.1.3 Construction of Levy processes by subordination; 4.1.4 Risk-neutral Levy modelling; 4.1.5 Weak representation property and measure changes 4.2 Stochastic volatility models4.2.1 Examples; 4.2.2 Stochastic

Sommario/riassunto	Valuation and hedging of financial derivatives are intrinsically linked concepts. Choosing appropriate hedging techniques depends on both the type of derivative and assumptions placed on the underlying stochastic process. This volume provides a systematic treatment of hedging in incomplete markets. Mean-variance hedging under the risk-neutral measure is applied in the framework of exponential Levy processes and for derivatives written on defaultable assets. It is discussed how to complete markets based upon stochastic volatility models via trading in both stocks and vanilla options. Exponentia

2.	Record Nr.	UNINA9910464223303321
	Titolo	Old age in the Middle Ages and the Renaissance [[electronic resource]] : interdisciplinary approaches to a neglected topic / / edited by Albrecht Classen
	Pubbl/distr/stampa	Berlin ; ; New York, : Walter de Gruyter, c2007
	ISBN	3-11-092599-0
	Descrizione fisica	vii, 575 p. : ill
	Collana	Fundamentals of medieval and early modern culture ; ; 2
	Classificazione	NW 7000
	Altri autori (Persone)	ClassenAlbrecht
	Disciplina	809/.93354
	Soggetti	Old age in literature Literature, Medieval - History and criticism European literature - Renaissance, 1450-1600 - History and criticism Old age - Europe - History Electronic books.
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Bibliographic Level Mode of Issuance: Monograph
	Nota di bibliografia	Includes bibliographical references and index.
	Nota di contenuto	Front matter -- Table of Contents -- Old Age in the Middle Ages and the Renaissance: Also an Introduction / Classen, Albrecht -- Age and Style in Late Antique Epistolography: Symmachus' Polemics against the Rhetoric of the Old / Sogno, Cristiana -- Winter in Heorot: Looking at Anglo-Saxon Perceptions of Age and Kingship through the Character of Hrothgar / Rothauser, Britt C. L. -- Old Age and Women in the Carolingian World / Garver, Valerie L. -- The Withdrawal of Aged Noblemen into Monastic Communities: Interpreting the Sources from Twelfth-Century Germany / Lyon, Jonathan R. -- Medieval Latin Meditations on Old Age: Rhetoric, Autobiography, and Experience / Ruys, Juanita Feros -- Old Age in Wolfram von Eschenbach's Parzival and Titurel / Lazda-Cazers, Rasma -- Old Age in the World of The Stricker and Other Middle High German Poets: A Neglected Topic / Classen, Albrecht -- Merlin, puer senex par excellence / Berthelot, Anne -- Age-Old Words of Wisdom: The Power of the Aged in Grail Literature / Jost, Jean . -- Old Age and Medieval Misogyny: The Old Woman / Mieszkowski, Gretchen -- De vetula: the Figure of the Old Woman in Medieval French Literature / Pratt, Karen -- Celestina: The

Power of Old Age / Scarborough, Connie L. -- Forty Years of Plague: Attitudes toward Old Age in the Tales of Boccaccio and Chaucer / Sandidge, Marilyn -- Jupiter and Saturn: Medieval Ideals of "Elde" / Peters, Harry -- Old Age, Narrative Form, and Epistemology in Langland's Piers Plowman: The Possibility of Learning / Pigg, Daniel F. -- "L'aage plus fort ennaye": Scienta mortis, Ars moriendi and Jean Gerson's Advice to an Old Man / Taylor, Scott L. -- Representations of Aging and Disability in Early Sixteenth-Century French Farce / Gordon, Sarah -- The Good, the Bad, and the Elderly: The Representation of Old Age in Netherlandish Prints (ca. 1550-1650) / Janssen, Anouk -- Hoorndragers and Hennetasters: The Old Impotent Cuckold as "Other" in Sixteenth- and Seventeenth-Century Netherlandish Art / Peacock, Martha -- A Portrait of the Artist as an Old Man - with Emphasis on Titian / Bostock, Sophie -- The Sulzbach Jubilee: Old Age in Early Modern Europe and America / Coudert, Allison P. -- Contributors -- Index -- List of Illustrations

Sommario/riassunto	After an extensive introduction that takes stock of the relevant research literature on Old Age in the Middle Ages and the early modern age, the contributors discuss the phenomenon of old age in many different fields of late antique, medieval, and early modern literature, history, and art history. Both Beowulf and the Hildebrandslied, both Wolfram von Eschenbach's Parzival and Titurel, both the figure of Merlin and the trans-European tradition of Perceval/Peredur/Parzival, then the figure of the vetula in a variety of medieval French, English, and Spanish texts, and of the Old Man in The Stricker's Daniel, both the treatment of old age in Langland's Piers the Plowman and in Jean Gerson's sermons are dealt with. Other aspects involve late-antique epistolary literature, early modern French farce in light of Disability Studies, the social role of old, impotent men in sixteenth- and seventeenth-century Netherlandish paintings, and the scientific discourse of old age and health since the 1500's. The discourse of Old Age proves to have been of central importance throughout the ages, so the critical examination of the issues involved sheds intriguing light on the cultural history from late antiquity to the seventeenth century.