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| Autore | Peleg Doron <1952-> |
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| ISBN | 0-262-32266-8 0-262-02667-8 |
| Descrizione fisica | 1 online resource (492 p.) |
| Disciplina | 332.01/5195 |
| Soggetti | Finance - Mathematical models Investments - 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 at the end of each chapters and index. |
| Nota di contenuto | Contents; Foreword; I The Time Value of Capital; 1 Introduction; 2 Building Blocks: Interest and Dividends-The Basic Model; 3 Interest Rates; 4 Valuation of Periodic Cash Flows; 5 Fundamental Bond Valuation Models; 6 Fundamental Share Valuation Models-The Earnings Model and the Dividend Model; 7 Fundamental Share Valuation Models-Modigliani and Miller's Cash Flow Model; 8 Capital Budgeting-Corporate Investment Decision Criteria; 9 Capital Budgeting-Net Cash Flow Construction; II The Risk Value of Capital; 10 Investment Decisions in Random Markets; 11 Personal Preferences in Uncertain Markets 12 The Mean-Variance Model 13 The Capital Asset Pricing Model; 14 Assembling a Practical Portfolio-Allocating a Few Assets; 15 Adding Subjective Views to Portfolio Allocation (the Black-Litterman Model); 16 Capital Structure-Maximizing Company Value; 17 The Cost of Corporate Capital; 18 Risk Trading; 19 Option Pricing; 20 Summary, Insights, and Further Study; Index |
| Sommario/riassunto | Understanding and applying complex modern financial models in real life scenarios, including the Black-Litterman model for constructing an optimal portfolio while incorporating personal views. |

