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Nota di contenuto	Preface; Acknowledgments; Contents; 1. Stochastic Volatility; 1.1 Introduction; 1.2 Non-Stochastic Volatilities; 1.2.1 Historical Volatility; 1.2.2 Implied Volatility; 1.2.3 Level-Dependent Volatility and Local Volatility; 1.3 Stochastic Volatility; 1.3.1 Approaches to Introduce Stochastic Volatility; 1.3.2 Discrete Models for Stochastic Volatility; 1.3.3 Jump-Diffusion Volatility; 1.3.4 Multi-Factor Models for Stochastic Volatility; 1.4 Summary; Bibliography; 2. Stochastic Volatility Models; 2.1 Introduction; 2.2 Heston Stochastic Volatility Model; 2.3 Stochastic Volatility with Delay 2.4 Multi-Factor Stochastic Volatility Models 2.5 Stochastic Volatility Models with Delay and Jumps; 2.6 Levy-Based Stochastic Volatility with Delay; 2.7 Delayed Heston Model; 2.8 Semi-Markov-Modulated Stochastic Volatility; 2.9 COGARCH(1,1) Stochastic Volatility Model; 2.10 Stochastic Volatility Driven by Fractional Brownian Motion; 2.10.1 Stochastic Volatility Driven by Fractional Ornstein-Uhlenbeck Process; 2.10.2 Stochastic Volatility Driven by Fractional Vasicek Process; 2.10.3 Markets with Stochastic Volatility Driven by Geometric Fractional Brownian Motion 2.10.4 Stochastic Volatility Driven by Fractional Continuous- Time GARCH Process 2.11 Mean-Reverting Stochastic Volatility Model (Continuous-Time GARCH Model) in Energy Markets; 2.12 Summary;

Bibliography; 3. Swaps; 3.1 Introduction; 3.2 Definitions of Swaps; 3.2.1 Variance and Volatility Swaps; 3.2.2 Covariance and Correlation Swaps; 3.2.3 Pseudo-Swaps; 3.3 Summary; Bibliography; 4. Change of Time Methods; 4.1 Introduction; 4.2 Descriptions of the Change of Time Methods; 4.2.1 The General Theory of Time Changes; 4.2.1.1 Martingale and Semimartingale Settings of Change of Time 4.2.1.2 Stochastic Differential Equations Setting of Change of Time 4.2.2 Subordinators as Time Changes; 4.2.2.1 Subordinators; 4.2.2.2 Subordinators and Stochastic Volatility; 4.3 Applications of Change of Time Method; 4.3.1 Black-Scholes by Change of Time Method; 4.3.2 An Option Pricing Formula for a Mean-Reverting Asset Model Using a Change of Time Method; 4.3.3 Swaps by Change of Time Method in Classical Heston Model; 4.3.4 Swaps by Change of Time Method in Delayed Heston Model; 4.4 Different Settings of the Change of Time Method; 4.4.0.1 Change of Time Method in Martingale Setting 4.4.0.2 Change of Time Method in Stochastic Differential Equation Setting 4.4.0.3 Examples: Solutions of Some SDEs; 4.5 Summary; Bibliography; 5. Black-Scholes Formula by Change of Time Method; 5.1 Introduction; 5.2 Black-Scholes Formula by Change of Time Method; 5.2.1 Black-Scholes Formula; 5.2.2 Solution of SDE for Geometric Brownian Motion using Change of Time Method; 5.2.3 Properties of the Process $W(t-1)$; 5.3 Black-Scholes Formula by Change of Time Method; 5.4 Summary; Bibliography; 6. Modeling and Pricing of Swaps for Heston Model; 6.1 Introduction; 6.2 Variance and Volatility Swaps 6.2.1 Variance and Volatility Swaps for Heston Model

Sommario/riassunto

Modeling and Pricing of Swaps for Financial and Energy Markets with Stochastic Volatilities is devoted to the modeling and pricing of various kinds of swaps, such as those for variance, volatility, covariance, correlation, for financial and energy markets with different stochastic volatilities, which include CIR process, regime-switching, delayed, mean-reverting, multi-factor, fractional, Levy-based, semi-Markov and COGARCH(1,1). One of the main methods used in this book is change of time method. The book outlines how the change of time method works for different kinds of models and problems a

2. Record Nr.	UNINA9910476830603321
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Titolo	The pleasure of punishment // Magnus Hornqvist
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ISBN	0-429-19674-1
Edizione	[First Edition.]
Descrizione fisica	1 online resource (180 pages)
Collana	Routledge Advances in Criminology
Disciplina	303.372
Soggetti	Social Justice Social control Power (Social sciences) Punishment - Moral and ethical aspects
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Introduction: Articulating the problematic of desire 1. The disappearance of pleasure? 2. The impossible flight from passion 3. The ambiguous desire for recognition 4. The paradox of tragic pleasure 5. Two paradigms of enjoyment 6. Ressentiment: moral elevation through punishment 7. Obscene enjoyment: between power and prohibition
Sommario/riassunto	Based on a reading of contemporary philosophical arguments, this book accounts for how punishment has provided audiences with pleasure in different historical contexts. Watching tragedies, contemplating hell, attending executions, or imagining prisons have generated pleasure, according to contemporary observers, in ancient Greece, in medieval Catholic Europe, in the early-modern absolutist states, and in the post-1968 Western world. The pleasure was often judged morally problematic, and raised questions about which desires were satisfied, and what the enjoyment was like. This book offers a research synthesis that ties together existing work on the pleasure of punishment. It considers how the shared joys of punishment gradually disappeared from the public view at a precise historic conjuncture, and explores whether arguments about the carnivalesque character of cruelty can provide support for the continued existence of penal

pleasure. Towards the end of this book, the reader will discover, if willing to go along and follow desire to places which are full of pain and suffering, that deeply entwined with the desire for punishment, there is also the desire for social justice. An accessible and compelling read, this book will appeal to students and scholars of criminology, sociology, philosophy and all those interested in the pleasures of punishment.
