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Titolo	Chapel Hill Ergodic Theory Workshops : June 8-9, 2002 and February 14-16, 2003, University of North Carolina, Chapel Hill, NC / / Idris Assani, editor
Pubbl/distr/stampa	Providence, Rhode Island : , : American Mathematical Society, , [2004] ©2004
ISBN	0-8218-7946-4 0-8218-5691-X
Descrizione fisica	1 online resource (184 p.)
Collana	Contemporary mathematics, , 0271-4132 ; ; 356
Disciplina	515/.48
Soggetti	Ergodic theory 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.
Nota di contenuto	""Contents""; ""Preface""; ""Why is the $3X + 1$ problem hard?""; ""Lectures on Cantor and Mycielski sets for dynamical systems""; ""Duality and the one sided ergodic Hilbert transform""; ""Rigidity conditions in topological dynamics related to a theorem of George Sell""; ""On strong laws of large numbers with rates""; ""Besicovitch weights and the necessity of duality restriction in the weighted ergodic theorem""; ""Strong sweeping out for lacunary sequences""; ""Some old and new Rokhlin towers""

2. Record Nr.	UNINA9910143060103321
Autore	Antczak Stephen J. <1968->
Titolo	Leveraged finance : concepts, methods, and trading of high-yield bonds, loans, and derivatives // Stephen J. Antczak, Douglas J. Lucas, Frank J. Fabozzi
Pubbl/distr/stampa	Hoboken, New Jersey : , : John Wiley & Sons, , [2009] ©2009
ISBN	1-282-18868-2 9786612188688 1-118-25835-5 0-470-52880-X
Edizione	[1st edition]
Descrizione fisica	1 online resource (371 p.)
Collana	The Frank J. Fabozzi series
Classificazione	85.30
Disciplina	332.6 332.63
Soggetti	Financial leverage Securities Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Leveraged Finance: Concepts, Methods, and Trading of High-Yield Bonds, Loans and Derivatives; Contents; Preface; Acknowledgments; About the Authors; Chapter 1: Introduction; PART ONE: THE CASH MARKET; PART TWO: THE STRUCTURED MARKETS; PART THREE: THE SYNTHETIC MARKETS; PART FOUR: HOW TO TRADE THE LEVERAGED FINANCE MARKET; PART FIVE: DEFAULT CORRELATION; Part I: The Cash Market; Chapter 2: The High-Yield Bond Market; Chapter 3: Leveraged Loans; Part II: Structured Market; Chapter 4: Collateralized Loan Obligations; Chapter 5: CLO Returns; Chapter 6: CLO Portfolio Overlap Part III: Synthetic MarketsChapter 7: Credit Default Swaps and the Indexes; Chapter 8: Index Tranches; Part IV: How to Trade the Leveraged Finance Market; Chapter 9: Recessions and Returns; Chapter 10: Framework for the Credit Analysis of Corporate Debt; Chapter 11: Trading the Basis; Chapter 12: How Much Should You Get Paid to Take Risk?; Part V: Default Correlation; Chapter 13: Default Correlation;

Sommario/riassunto

A timely guide to today's high-yield corporate debt markets Leveraged Finance is a comprehensive guide to the instruments and markets that finance much of corporate America. Presented in five sections, this experienced author team covers topics ranging from the basics of bonds and loans to more advanced topics such as valuing CDs, default correlations among CLOs, and hedging strategies across corporate capital structures. Additional topics covered include basic corporate credit, relative value analysis, and various trading strategies used by investors, such as hedging credit risk with t