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Titolo	Encyclopedia of Finance [[electronic resource] /] / edited by Cheng-Few Lee
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ISBN	0-387-26336-5
Edizione	[1st ed. 2006.]
Descrizione fisica	1 online resource (eReference.)
Disciplina	332.03
Soggetti	Finance Accounting Bookkeeping Econometrics Macroeconomics Finance, general Accounting/Auditing Macroeconomics/Monetary Economics//Financial Economics
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	Terms, definitions and short essays -- Deposit insurance schemes -- Gramm-Leach-Bailey Act: creating a new bank for a new millennium -- Comparative analysis of zero-coupon and coupon-pre-funded bonds -- Intertemporal risk and currency risk -- Credit derivatives -- international parity conditions and market risk -- Treasury inflation-indexed securities -- Asset pricing models -- Conditional asset pricing -- Conditional performance evaluation -- Working capital and cash flow -- Evaluating fund performance within the stochastic discount factor framework -- Duration analysis and its applications -- Loan contract terms -- Chinese a and b shares -- Decimal trading in the U.S. stock markets -- The 1997 nasdaq trading rules -- Reincorporation -- Mean variance portfolio allocation -- Online trading -- A note on the relationship among the portfolio performance indices under rank transformation -- Corporate failure -- Review of REIT and MBS -- Experimental economics and the theory of finance -- Merger and acquisition -- Multi-stage compound real options and case study --

Market efficiency hypothesis -- The microstructure/micro-finance approach to exchange rates -- arbitrage and market frictions -- fundamental tradeoffs associated with the publicly traded corporation -- The Mexican peso crisis -- Portfolio performance evaluation -- Call auction trading -- Market liquidity -- Market makers -- Structure of securities -- Accounting scandals and implications for directors: lessons from Enron -- Agent-based models of financial markets -- The Asian bond market -- Cross-border mergers and acquisitions -- Jump diffusion model -- Networks, nodes, and priority rules -- The momentum trading strategy -- Equilibrium credit rationing and monetary non-neutrality in a small open economy -- Policy coordination between wages and exchange rates in Singapore -- The Le Chatelier principle of the capital market equilibrium -- MBS valuation and prepayments -- The impact of IMF bailouts in international debt crises.

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Sommario/riassunto

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