

1. Record Nr.	UNINA9910779520403321
Titolo	Financial hedging [[electronic resource] /] / Patrick N. Catlere, editor
Pubbl/distr/stampa	New York, : Nova Science Publishers, c2009
ISBN	1-60876-670-5
Descrizione fisica	1 online resource (283 p.)
Altri autori (Persone)	CatlerePatrick N
Disciplina	332.64/524
Soggetti	Financial futures Hedging (Finance) Risk management
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 and index.
Nota di contenuto	""Financial Hedging""; ""Contents""; ""Preface""; ""Research and Review Studies""; ""Homogeneous and Non-homogeneous Semi-markov Backward Credit Risk Migration Models""; ""Abstract""; ""1. Introduction""; ""2. Discrete Time Semi-markov Processes""; ""3. Discrete Time Backward Semi-markov Processes""; ""4. Reliability Models""; ""5. Credit Risk Problem""; ""6. Results from Homogeneous Credit Risk Model""; ""7. Results from Non Homogeneous Credit Risk Model""; ""References""; ""Towards an Integrated Theory of Corporate Hedging and Capital Structure Decisions""; ""Abstract""; ""I. Introduction"" ""II. Financial Distress Costs and Corporate Taxes Constitute an Optimal Degree of Leverage""""III. Corporate Hedging Benefits Shareholders by Reducing Financial Distress Costs and Taxes""; ""IV. Corporate Hedging Benefits Shareholders by Raising Optimal Leverage""; ""V. Trading-off the Costs and Benefits of Corporate Hedging: Who Hedges More?""; ""VI. Case Study: Hewlett-Packard vs. Safeway""; ""VII. Conclusions""; ""References""; ""Probability Weighting in Futures Hedging""; ""Abstract""; ""Introduction""; ""Prospect Theory""; ""The Weighting Function"" ""Parameters of the Weighting Function""""Empirical Evidence""; ""Research Method""; ""Numerical Simulation""; ""Results""; ""Conclusion""; ""References""; ""Hedging Effectiveness with S&P500 Index Futures under Different Volatility Regimes""; ""Abstract""; ""1.

Introduction"'; "'2. Hedging Strategy - Minimum Variance Hedge Ratio"'; "'3. Implementation of MVHR"'; "'4. Data and Empirical Results"'; "'5. Conclusion"'; "'References"'; "'American and European Portfolio Selection Strategies: The Markovian Approach"'; "'Abstract"'; "'1. Introduction"'; "'2. Modeling Markov Processes"'; "'3. The Portfolio Selection Problem"'; "'4. A First Ex-Post Empirical Comparison among Dynamic Portfolio Strategies"'; "'5. Conclusion"'; "'6. Appendix: Some Possible Improvements"'; "'Acknowledgement"'; "'References"'; "'Hedging, Liquidity, and the Multinational Firm under Exchange Rate Uncertainty"'; "'Abstract"'; "'1. Introduction"'; "'2. The Model"'; "'3. Optimal Hedging and Sales Decisions"'; "'4. Hedging Role of Futures Spreads"'; "'5. Hedging Role of Options"'; "'6. Conclusions"'; "'References"'; "'Cross-Hedging for the Multinational Firm under Exchange Rate Uncertainty"'; "'Abstract"'; "'1. Introduction"'; "'2. The Model"'; "'3. The Benchmark Case of Perfect Hedging"'; "'4. Optimal Decisions under Cross-Hedging"'; "'5. Hedging Role of Options"'; "'6. Conclusion"'; "'References"'; "'Option Pricing and Hedging in the Presence of Transaction Costs and Nonlinear Partial Differential Equations"'; "'Abstract"'; "'1. Introduction"'; "'2. Modelling the Transaction Costs"'; "'3. The Leland's Approach to Option Pricing and Hedging"'; "'4. Utility-Based Option Pricing and Hedging"'; "'5. Conclusion"'; "'Acknowledgements"'; "'References"'; "'Short Communications'"
"'Time Horizon-Specific Hedging in Commodity Markets'"

2. Record Nr.	UNINA9910502613203321
Autore	Lewis R. M. R.
Titolo	Guide to Graph Colouring : Algorithms and Applications / / by R. M. R. Lewis
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2021
ISBN	3-030-81054-2
Edizione	[2nd ed. 2021.]
Descrizione fisica	1 online resource (315 pages)
Collana	Texts in Computer Science, , 1868-095X
Disciplina	511.56
Soggetti	Computer science Operations research Graph theory Mathematical optimization Engineering mathematics Engineering - Data processing Theory of Computation Operations Research and Decision Theory Graph Theory Optimization Mathematical and Computational Engineering Applications
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	1. Introduction to Graph Colouring -- 2. Bounds and Constructive Algorithms -- 3. Advanced Techniques for Graph Colouring -- 4. Algorithm Case Studies -- 5. Applications and Extensions -- 6. Designing Seating Plans -- 7. Designing Sports Leagues -- 8. Designing University Timetables.
Sommario/riassunto	This unique textbook treats graph colouring as an algorithmic problem, with a strong emphasis on practical applications. The work describes and analyses some of the best-known algorithms for colouring graphs, focusing on: whether these heuristics can provide optimal solutions in some cases; how they perform on graphs where the chromatic number is unknown; and whether they can produce better solutions than other

algorithms for certain types of graphs, and why. Introductory chapters explain graph colouring, complexity theory, bounds and constructive algorithms. Further exposition then shows how advanced graph-colouring techniques can be applied to classic real-world operational research problems, such as designing seating plans, sports scheduling, and university timetabling. Readers should have elementary knowledge of sets, matrices, and enumerative combinatorics. Topics and features: Suitable for graduate or upper-undergraduate courses in computer science, operations research, mathematics, and engineering Focuses on state-of-the-art algorithmic solutions to classic, real-world problems Supported by online suite of downloadable code Includes many examples, suggestions for further reading, and historical notes This fine new edition will be of real value to graduate students, researchers, and practitioners in the areas of operations research, theoretical computer science, optimization, and computational intelligence. It thus will fulfill a dual role as both a key textbook for academia and a guidebook for professional self-study and pursuits. Dr. Rhyd Lewis is a reader in operational research at Cardiff School of Mathematics, Cardiff University, UK. Previously he was a lecturer in quantitative methods at Cardiff Business School. .
