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Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Terms and Essays -- Deposit Insurance Schemes -- Gramm-Leach-Bliley Act: Creating a New Bank for a New Millennium -- Pre-funded Coupon and Zero-Coupon Bonds: Cost of Capital Analysis -- Intertemporal Risk and Currency Risk -- Credit Derivatives -- Foreign exchange risk premium and policy uncertainty -- Treasury Inflation-Protected 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 Concepts, Analysis, and 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 Critical Evaluation of the Portfolio Performance Indices Under Rank Transformation -- Corporate Failure: Definitions, Methods, and Failure Prediction Models -- Main Bank Relationships, Debt Structure, and Innovation in Japan -- Term Structure: Interest Rate Models -- Review of REIT and MBS -- Experimental Economics and the Theory of Finance -- Merger and Acquisition: Definitions, Motives, and Market Responses -- Multistage Compound Real Options: Theory and Application -- Market Efficiency Hypothesis -- The Microstructure/Micro-Finance Approach to Exchange Rates -- Arbitrage and Market Frictions -- Fundamental Tradeoffs in the Publicly Traded Corporation -- The Mexican Peso Crisis -- Methods for Portfolio Performance Evaluation -- Call Auction Trading -- Market Liquidity -- Market Makers -- Structure of Securities Markets -- 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 Nonneutrality 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 Impacts of IMF Bailouts in International Debt Crises -- Corporate Governance: Structure and Consequences -- A Survey Article on International Banking -- Hedge Funds: Overview, Strategies, and Trends -- An Appraisal of Modeling Dimensions for Performance Appraisal of Global Mutual Funds -- Structural Credit Risk Models: Endogenous Versus Exogenous Default -- Arbitrage Opportunity Set and the Role of Corporations -- Equity Premium Puzzle: The Distributional Approach -- Understanding Ginnie Mae Reverse Mortgage H-REMICs: Its Programs and Cashflow Analysis -- An Analysis of Risk Treatment in the Field of Finance -- The Trading Performance of Dynamic Hedging Models: Time Varying Covariance and Volatility Transmission Effects -- Portfolio Insurance Strategies -- Time-Series and Cross-Sectional Tests of Asset Pricing Models -- Unified Model Arbitrage-free Term Structure of Flow Risks -- A Comparison of Formulas to Compute Implied Standard Deviation -- Securities Transaction Taxes: Literature and Key Issues -- Financial Control and Transfer Pricing -- Alternative Models for Evaluating Convertible Bond: Review and Integration -- A Rationale for Hiring Irrationally Overconfident Managers -- The Statistical Distribution Method, the Decision-Tree Method and Simulation Method for Capital Budgeting Decisions -- Valuation of Interest Tax Shields -- Usefulness of Cash Flow Statements -- Do CEO Gender and Marital Status Affect Firm's R&D and Value? An Empirical Analysis Using Nonlinear Models -- Three alternative methods for estimating hedge ratios -- Credit Risk Modeling: A General Framework -- Bankruptcy prediction studies across countries using Multiple Criteria Linear Programming (MCLP) data mining approaches -- Application of Difference-in-Differences Strategies in Finance: The Case of Natural Disasters and Bank Responses -- Financial Panel Data Models, Strict versus Contemporaneous Exogeneity, and Durbin-Wu-Hausman Specification Tests -- Accruals and the Asymmetric Timeliness of Earnings: a Decomposition Analysis -- Computer Technology for Financial Service -- Local Volatility Interest Rate Model -- Applications of logistic regression and hazard method in accounting and finance research -- Cube Root Utility Theory -- A Global Comparative Study of Impact Investments Research in Academic Institutions -- Financial Crisis, Capital Requirement and Stress Tests: Evidence from the Extreme Value and Stable Paretian Estimates -- The Economics of and Accounting for Lease Transactions -- Pension accounting, inside Debt, and capital structure -- The Role of Earnings Management in Equity Valuation -- The applications of machine learning in accounting and auditing research -- Internal capital budgeting and allocation in financial firms -- Job Security and CEO Compensation -- Tail-risk protection: Machine Learning meets modern Econometrics -- Structural Breaks in Financial Panel Data -- More on Equilibrium Credit Rationing and Interest Rates: A Theory with New Evidence -- The effect of Basel III on banks' lending -- Mortgage Analysis -- A History of Commercially Available Risk Models -- Short Selling Activity and Effects on Financial Markets and Corporate Decisions -- Simultaneous Equation Models for Financial Planning and Forecasting -- Alternative errors-in-variables models and their applications in finance research -- Optimal Payout Ratio under Uncertainty and the Flexibility Hypothesis: Theory and Empirical Evidence -- Mergers and Acquisitions: Principles and Practices -- Accrual Accounting and Risk: Abnormal Sales Growth and Accruals Quality and Returns -- Applications of Book-Tax Difference in Accounting and Finance Research -- Evaluating Portfolio Risk Management: A New Evidence from DCC Models and Wavelet Approach -- Cash Conversion Cycle and Corporate Performance: Global Evidence -- How Consistent are the Judges of Portfolio Performance? -- Entropy and the Value of Information for Investors -- A Fuzzy Real Option Valuation Approach To Capital Budgeting Under Uncertainty Environment.

Sommario/riassunto

The Encyclopedia of Finance comprehensively covers the broad spectrum of terms and topics relating finance from asset pricing models to option pricing models to risk management and beyond. This third edition is comprised of over 1,300 individual definitions, chapters, appendices and is the most comprehensive and up-to-date resource in the field, integrating the most current terminology, research, theory, and practical applications. It includes 200 new terms and essays; 25 new chapters and four new appendices. Showcasing contributions from an international array of experts, the revised edition of this major reference work is unparalleled in the breadth and depth of its coverage.