

1. Record Nr.	UNINA9910654528203321
Titolo	Finance : a characteristics approach // edited by David Blake
Pubbl/distr/stampa	London ; ; New York, : Routledge, 2000
ISBN	9781134614707 1134614705 9781134614714 1134614713 9781280403507 1280403500 9780203461143 0203461142
Edizione	[1st ed.]
Descrizione fisica	1 online resource (144 p.)
Collana	Routledge international studies in money and banking ; ; 7
Altri autori (Persone)	BlakeDavid <1954->
Disciplina	332
Soggetti	Finance - Mathematical models Economics
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	Book Cover; Title; Contents; List of figures; List of tables; List of contributors; Introduction; Portfolio behaviour and asset pricing in a characteristics framework; Financial intermediation and financial innovation in a characteristics framework; A characteristics definition of financial markets; The computation of interest equivalences for the nonprice characteristics of bank products; A characteristics analysis of financial innovations in short-term retail financial products; Postscript; Index
Sommario/riassunto	Since the 1980's, the characteristics model in economics has been applied to the field of finance, and offers a fresh perspective for understanding financial behaviour. This book brings together some of the latest research by leading exponents of the characteristics model and its application to finance.