1. Record Nr. UNINA9910779141603321

Autore	Tomc Sandra
Titolo	Industry & the creative mind : the eccentric writer in American literature and entertainment, 1790-1860 / / Sandra Tomc
Pubbl/distr/stampa	Ann Arbor : , : University of Michigan Press, , c2012
ISBN	0-472-02842-1 1-280-79215-9 9786613702548
Descrizione fisica	1 online resource (319 p.)
Disciplina	810.9/357
Soggetti	American literature - 19th century - History and criticism Eccentric literature - History and criticism Literature and society - United States - History - 19th century Eccentrics in literature
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.

2. Record Nr. UNINA9910583473903321

Autore	Choudhry Moorad
Titolo	Advanced Fixed Income Analysis
Pubbl/distr/stampa	Burlington, : Elsevier Science, 2015
ISBN	9780080999418 0080999417
Edizione	[2nd ed.]
Descrizione fisica	1 online resource (268 p.)
Altri autori (Persone)	LizzioMichele
Disciplina	332.63234
Soggetti	Bond market Bonds -- Prices -- Econometric models Bonds -- Valuation -- Econometric models Interest rates -- Mathematical models
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	Front Cover; Advanced Fixed Income Analysis; Copyright; Chapter 1: Asset-Swap Spreads and Relative Value Analysis; Bibliography; Chapter 2: The Dynamics of Asset Prices; 2.2.2. Stochastic Calculus; 2.3.3. Uncertainty of Interest Rates; Selected Bibliography and References; Chapter 3: Interest-Rate Models I; Selected Bibliography and References; Chapter 4: Interest-Rate Models II; 4.2.1. The Single-Factor HJM Model; 4.3. Multi-Factor Term Structure Models; Selected Bibliography and References; References on Estimation Methods; Chapter 5: Fitting the Term Structure Selected Bibliography and ReferencesChapter 6: Advanced Analytics for Index-Linked Bonds; 6.4.3.4. Indexation Lag; Bibliography; Chapter 7: Analysing the Long-Bond Yield; References; Chapter 8: The Default Risk of Corporate Bonds; 8.1. Corporate Bond Default Spread Risk; 8.1.1. Spread Risk; 8.1.1.1. Benchmark Spread; References; Chapter 9: Convertible Securities: Analysis and Valuation; 9.3.3. Special Market Model Features; 9.3.3.1. Justifying the Conversion Premium at Issue; Selected Bibliography and References; Chapter 10: Floating-Rate Notes; 10.4. Other Features of Floating-Rate Notes 10.4.1. DurationBibliography; Chapter 11: Bonds with Embedded Options; 11.1.2. Effective Duration and Convexity; 11.2.3. Valuing

	Callable Bonds; Bibliography
Sommario/riassunto	Each new chapter of the Second Edition covers an aspect of the fixed income market that has become relevant to investors but is not covered at an advanced level in existing textbooks. This is material that is pertinent to the investment decisions but is not freely available to those not originating the products. Professor Choudhry's method is to place ideas into contexts in order to keep them from becoming too theoretical. While the level of mathematical sophistication is both high and specialized, he includes a brief introduction to the key mathematical concepts. This is a book on the financial markets, not mathematics, and he provides few derivations and fewer proofs. He draws on both his personal experience as well as his own research to bring together subjects of practical importance to bond market investors and analysts. Presents practitioner-level theories and applications, never available in textbooks Focuses on financial markets, not mathematics Covers relative value investing, returns analysis, and risk estimation