

1. Record Nr.	UNINA9910781896803321
Titolo	Aislinge Meic Conglinne = : the vision of Mac Conglinne / / translated and with an introduction by Lahney Preston-Matto
Pubbl/distr/stampa	Syracuse, N.Y. : , : Syracuse University Press, , 2010
ISBN	0-8156-5127-9
Edizione	[First edition.]
Descrizione fisica	1 online resource (lxvii, 69 pages)
Collana	Medieval studies
Altri autori (Persone)	Preston-MattoLahney
Disciplina	491.6/27
Soggetti	Irish language - Middle Irish, 1100-1550 Epic literature, Irish Mythology, Celtic - Ireland Tales - Ireland
Lingua di pubblicazione	Molteplice
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references.
Sommario/riassunto	An accomplished and original eleventh-century satiric narrative poem, this is the first time this text is available as a stand-alone translation. The volume includes an introduction that places the romance in its rich historical and literary context, and extensive notes that illuminate the wealth of references found in the text.

2.	Record Nr.	UNIORUON00078150
	Autore	COHEN, John M.
	Titolo	Revolution and land reform in Ethiopia : Peasant Associations, local Government and Rural Development / John M. Cohen, Arthur A. Goldsmith, John W. Mellor
	Pubbl/distr/stampa	Ithaca, : Rural Development Committee. Cornell University, 1976. - iii, 127 p. ; 28 cm
	Altri autori (Persone)	GOLDSMITH, Arthur A. MELLOR, John W.
	Disciplina	333.3163
	Soggetti	RIFORMA AGRARIA - Etiopia
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
3.	Record Nr.	UNINA9910830708703321
	Autore	Rebonato Riccardo
	Titolo	Volatility and Correlation [[electronic resource]] : The Perfect Hedger and the Fox
	Pubbl/distr/stampa	Hoboken, : Wiley, 2005
	ISBN	1-118-67353-0 1-280-26910-3 9786610269105 0-470-09140-1
	Edizione	[2nd ed.]
	Descrizione fisica	1 online resource (866 p.)
	Collana	The Wiley Finance Series
	Altri autori (Persone)	RebonatoRiccardo
	Disciplina	332.6323 332.64/53
	Soggetti	Interest rate futures Interest rate futures - Mathematical models Mathematical models Options (Finance) - Mathematical models Options (Finance) Prices Securities Securities - Prices - Mathematical models

Investment & Speculation

Finance

Business & Economics

Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di contenuto	<p>Volatility and Correlation 2(nd) Edition; Contents; Preface; 0.1 Why a Second Edition?; 0.2 What This Book Is Not About; 0.3 Structure of the Book; 0.4 The New Subtitle; Acknowledgements; I Foundations; 1 Theory and Practice of Option Modelling; 1.1 The Role of Models in Derivatives Pricing; 1.1.1 What Are Models For?; 1.1.2 The Fundamental Approach; 1.1.3 The Instrumental Approach; 1.1.4 A Conundrum (or, 'What is Vega Hedging For?'); 1.2 The Efficient Market Hypothesis and Why It Matters for Option Pricing; 1.2.1 The Three Forms of the EMH; 1.2.2 Pseudo-Arbitrageurs in Crisis 1.2.3 Model Risk for Traders and Risk Managers 1.2.4 The Parable of the Two Volatility Traders; 1.3 Market Practice; 1.3.1 Different Users of Derivatives Models; 1.3.2 In-Model and Out-of-Model Hedging; 1.4 The Calibration Debate; 1.4.1 Historical vs Implied Calibration; 1.4.2 The Logical Underpinning of the Implied Approach; 1.4.3 Are Derivatives Markets Informationally Efficient?; 1.4.4 Back to Calibration; 1.4.5 A Practical Recommendation; 1.5 Across-Markets Comparison of Pricing and Modelling Practices; 1.6 Using Models; 2 Option Replication; 2.1 The Bedrock of Option Pricing 2.2 The Analytic (PDE) Approach 2.2.1 The Assumptions; 2.2.2 The Portfolio-Replication Argument (Deterministic Volatility); 2.2.3 The Market Price of Risk with Deterministic Volatility; 2.2.4 Link with Expectations - the Feynman-Kac Theorem; 2.3 Binomial Replication; 2.3.1 First Approach - Replication Strategy; 2.3.2 Second Approach - 'Naive Expectation'; 2.3.3 Third Approach - 'Market Price of Risk'; 2.3.4 A Worked-Out Example; 2.3.5 Fourth Approach - Risk-Neutral Valuation; 2.3.6 Pseudo-Probabilities; 2.3.7 Are the Quantities (1) and (2) Really Probabilities? 2.3.8 Introducing Relative Prices 2.3.9 Moving to a Multi-Period Setting; 2.3.10 Fair Prices as Expectations; 2.3.11 Switching Numeraires and Relating Expectations Under Different Measures; 2.3.12 Another Worked-Out Example; 2.3.13 Relevance of the Results; 2.4 Justifying the Two-State Branching Procedure; 2.4.1 How To Recognize a Jump When You See One; 2.5 The Nature of the Transformation between Measures: Girsanov's Theorem; 2.5.1 An Intuitive Argument; 2.5.2 A Worked-Out Example; 2.6 Switching Between the PDE, the Expectation and the Binomial Replication Approaches; 3 The Building Blocks 3.1 Introduction and Plan of the Chapter 3.2 Definition of Market Terms; 3.3 Hedging Forward Contracts Using Spot Quantities; 3.3.1 Hedging Equity Forward Contracts; 3.3.2 Hedging Interest-Rate Forward Contracts; 3.4 Hedging Options: Volatility of Spot and Forward Processes; 3.5 The Link Between Root-Mean-Squared Volatilities and the Time-Dependence of Volatility; 3.6 Admissibility of a Series of Root-Mean-Squared Volatilities; 3.6.1 The Equity/FX Case; 3.6.2 The Interest-Rate Case; 3.7 Summary of the Definitions So Far; 3.8 Hedging an Option with a Forward-Setting Strike</p>

3.8.1 Why Is This Option Important? (And Why Is it Difficult to Hedge?)

Sommario/riassunto

In Volatility and Correlation 2nd edition: The Perfect Hedger and the Fox, Rebonato looks at derivatives pricing from the angle of volatility and correlation. With both practical and theoretical applications, this is a thorough update of the highly successful Volatility & Correlation - with over 80% new or fully reworked material and is a must have both for practitioners and for students. The new and updated material includes a critical examination of the 'perfect-replication' approach to derivatives pricing, with special attention given to exotic options; a t