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| 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. |

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| 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

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| 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</p> <p>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</p> <p>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?</p> <p>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</p> <p>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