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Nota di contenuto	An Arbitrage Guide to Financial Markets; Contents; 1 The Purpose and Structure of Financial Markets; 1.1 Overview; 1.2 Risk sharing; 1.3 The structure of financial markets; 1.4 Arbitrage: Pure vs. relative value; 1.5 Financial institutions: Asset transformers and broker-dealers; 1.6 Primary and secondary markets; 1.7 Market players: Hedgers vs. speculators; 1.8 Preview of the book; Part One SPOT; 2 Financial Math I-Spot; 2.1 Interest-rate basics; Present value; Compounding; Day-count conventions; Rates vs. yields; 2.2 Zero, coupon and amortizing rates; Zero-coupon rates; Coupon rates Yield to maturity Amortizing rates; Floating-rate bonds; 2.3 The term structure of interest rates; Discounting coupon cash flows with zero rates; Constructing the zero curve by bootstrapping; 2.4 Interest-rate risk; Duration; Portfolio duration; Convexity; Other risk measures; 2.5 Equity markets math; A dividend discount model; Beware of P/E ratios; 2.6 Currency markets; 3 Fixed Income Securities; 3.1 Money markets; U.S. Treasury bills; Federal agency discount notes; Short-term munis; Fed Funds (U.S.) and bank overnight refinancing (Europe); Repos (RPs); Eurodollars and Eurocurrencies

Negotiable CDs Bankers' acceptances (BAs); Commercial paper (CP); 3.2 Capital markets: Bonds; U.S. government and agency bonds; Government bonds in Europe and Asia; Corporates; Munis; 3.3 Interest-rate swaps; 3.4 Mortgage securities; 3.5 Asset-backed securities; 4 Equities, Currencies, and Commodities; 4.1 Equity markets; Secondary markets for individual equities in the U.S.; Secondary markets for individual equities in Europe and Asia; Depositary receipts and cross-listing; Stock market trading mechanics; Stock indexes; Exchange-traded funds (ETFs); Custom baskets

The role of secondary equity markets in the economy 4.2 Currency markets; 4.3 Commodity markets; 5 Spot Relative Value Trades; 5.1 Fixed-income strategies; Zero-coupon stripping and coupon replication; Duration-matched trades; Example: Bullet-barbell; Example: Twos vs. tens; Negative convexity in mortgages; Spread strategies in corporate bonds; Example: Corporate spread widening/narrowing trade; Example: Corporate yield curve trades; Example: Relative spread trade for high and low grades; 5.2 Equity portfolio strategies; Example: A non-diversified portfolio and benchmarking

Example: Sector plays 5.3 Spot currency arbitrage; 5.4 Commodity basis trades; Part Two FORWARDS; 6 Financial Math II-Futures and Forwards; 6.1 Commodity futures mechanics; 6.2 Interest-rate futures and forwards; Overview; Eurocurrency deposits; Eurodollar futures; Certainty equivalence of ED futures; Forward-rate agreements (FRAs); Certainty equivalence of FRAs; 6.3 Stock index futures; Locking in a forward price of the index; Fair value of futures; Fair value with dividends; Single stock futures; 6.4 Currency forwards and futures; Fair value of currency forwards; Covered interest-rate parity

Currency futures

Sommario/riassunto

An Arbitrage Guide to Financial Markets is the first book to explicitly show the linkages of markets for equities, currencies, fixed income and commodities. Using a unique structural approach, it dissects all markets the same way: into spot, forward and contingent dimensions, bringing out the simplicity and the commonalities of all markets. The book shuns stochastic calculus in favor of cash flow details of arbitrage trades. All math is simple, but there is lots of it. The book reflects the relative value mentality of an institutional trader seeking profit from misalignments of various

2. Record Nr.	UNINA9910811800403321
Autore	Olsen Flemming
Titolo	On the teaching of literature : from charismatic secrecy to joyful revelation / / Flemming Olsen
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ISBN	1-78284-360-4
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Soggetti	Literature - Study and teaching (Elementary)
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Nota di contenuto	Front Cover; Title Page; Copyright; Contents; Preface; Chapter One: Non-Fiction vs. Fiction; Chapter Two: Why Do We Teach Literature; Chapter Three: Literature as Teaching Material; Chapter Four: The Text; Chapter Five: The Teacher; Chapter Six: The Reader; Chapter Seven: The Workshop; Chapter Eight: The Pedagogical Challenges of the Different Genres; Chapter Nine: Sticking Points: Value, Evaluation, the Literary Experience; Conclusion; Notes; Bibliography; Index; Back Cover
Sommario/riassunto	"Drawing on the author's teaching practice and experience, this book is based on the premise that reading and analyzing literary texts are rewarding pursuits. The target group is grammar school pupils and students at colleges of education and universities. Pedagogic theories are dealt with only in so far as they are applicable to the teaching situation. After establishing the distinction between fiction, which demands 'a willing suspension of disbelief', and non-fiction, which is set in the universe of the pupil's experience, succeeding chapters set out the benefits for the teaching of literature - namely, how it encompasses psychology, history, and aesthetics. It fulfils the Horatian demand 'profit and delight'. After addressing the pedagogic assets and liabilities of various theories of the concept of text, what lies at the heart of the book is how teachers tackle their role in guiding and inspiring without pontificating. The invitation to the student is to cooperate constructively, but not uncritically. Issues of interpretation and the passing on of interpretative paradigms are alerted to, which

leads naturally on to the pedagogic challenge of explaining the potentialities of different genres, and the necessity of a firm grounding in technical terms like composition, style, theme, metaphor, etc. as didactic tools. A concluding chapter suggests criteria that may make value and evaluation rest on strong foundations in acknowledgement of the subjective elements inherent in 'the literary experience', namely to avoid making literary analysis a schematic formula and to ensure that it promotes the expansion of the student's humanistic horizon"--
