1.	Record Nr.	UNINA9910139014503321
	Autore	Rosch Daniel
	Titolo	Credit securitisations and derivatives [[electronic resource]] : challenges for the global markets / / Daniel Rosch, Harald Scheule
	Pubbl/distr/stampa	New York, : Wiley, 2013
	ISBN	1-118-81850-4
		1-299-46491-2
		1-119-96604-3
	Edizione	[2nd ed.]
	Descrizione fisica	1 online resource (464 p.)
	Collana	The Wiley Finance Series
	Altri autori (Persone)	ScheuleHarald
	Disciplina	332.6
		332.7
	Soggetti	Capital assets pricing model
		Asset-backed financing - Europe
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Description based upon print version of record.
	Nota di contenuto	Credit Securitizations and Derivatives: Challenges for the Global Markets; Contents; Foreword; PART I INTRODUCTION; 1 Credit Securitizations and Derivatives; 1.1 Economic Cycles and Credit Portfolio Risk; 1.2 Credit Portfolio Risk Measurement; 1.3 Credit Portfolio Risk Tranching; 1.4 Credit Ratings; 1.5 Actuarial vs. Market Credit Risk Pricing; 1.6 Regulation; 1.7 Thank You; References; 2 Developments in Structured Finance Markets; 2.1 Impairments of Asset-Backed Securities and Outstanding Ratings; 2.2 Issuance of Asset-backed Securities and Outstanding Volume
		2.3 Global CDO Issuance and Outstanding VolumeConcluding Remarks; Notes; References; PART II CREDIT PORTFOLIO RISK MEASUREMENT; 3 Mortgage Credit Risk; 3.1 Introduction; 3.2 Five ""C""s of Credit and Mortgage Credit Risk; 3.3 Determinants of Mortgage Default, Loss Given Default and Exposure at Default; 3.3.1 Determinants of Mortgage Default; 3.3.2 Determinants of Mortgage LGD; 3.3.3 Determinants of Mortgage EAD; 3.4 Modeling Methods for Default, LGD and EAD; 3.5 Model Risk Management; 3.6 Conclusions; References; 4 Credit Portfolio Correlations and Uncertainty; 4.1 Introduction
		4.2 Gaussian and Semi-Gaussian Single Risk Factor Model4.3 Individual

Sommario/riassunto	A comprehensive resource providing extensive coverage of the state of the art in credit secruritisations, derivatives, and risk management Credit Securitisations and Derivatives is a one-stop resource presenting the very latest thinking and developments in the field of credit risk. Written by leading thinkers from academia, the industry, and the regulatory environment, the book tackles areas such as business cycles; correlation modelling and interactions between financial markets, institutions, and instruments in relation to securitisations and credit derivatives; credit portfo

2.	Record Nr.	UNISA996394012803316
	Titolo	By the King. A proclamation for setling the Company of Apothecaries of London, and for reforming abuses in that art [[electronic resource]]
	Pubbl/distr/stampa	[Imprinted at London, : By Bonham Norton, and Iohn Bill, printers to the Kings most Excellent Maiestie, M.DC.XX. [1620]]
	Descrizione fisica	[2] sheets
	Altri autori (Persone)	James, King of England, <1566-1625.>
	Soggetti	Pharmacists - Great Britain - Legal status, laws, etc
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Caption title.
		Dated at end: Salisburie the fourth day of August, in the eighteenth yeere of our reigne ..
		Imprint from colophon.
		Reproduction of the original in the Henry E. Huntington Library and Art Gallery.
	Sommario/riassunto	eebo-0113

3. **Record Nr.**   UNINA9910786725703321

Titolo   Geometric and topological methods for quantum field theory : proceedings of the 2009 Villa de Leyva summer school / / edited by Alexander Cardona, Universidad de los Andes, Ivan Contreras, University of Zurich, Andres F. Reyes-Lega, Universidad de los Andes [[electronic resource]]

Pubbl/distr/stampa   Cambridge : , : Cambridge University Press, , 2013

ISBN   1-107-23668-1
1-107-34432-8
1-107-34912-5
1-107-35769-1
1-107-34807-2
1-107-34557-X
1-139-20864-0
1-107-34182-5

Descrizione fisica   1 online resource (x, 383 pages) : digital, PDF file(s)

Classificazione   SCI040000

Disciplina   530.14/301516

Soggetti   Geometric quantization
Quantum field theory - Mathematics

Lingua di pubblicazione   Inglese

Formato   Materiale a stampa

Livello bibliografico   Monografia

Note generali   Title from publisher's bibliographic system (viewed on 05 Oct 2015).

Nota di bibliografia   Includes bibliographical references and index.

Nota di contenuto   Contents; Contributors; Introduction; 1 A brief introduction to Dirac manifolds; 1.1 Introduction; 1.1.1 Notation, conventions, terminology; 1.2 Presymplectic and Poisson structures; 1.2.1 Two viewpoints on symplectic geometry; 1.2.2 Going degenerate; 1.3 Dirac structures; 1.4 Properties of Dirac structures; 1.4.1 Lie algebroid; 1.4.2 Presymplectic leaves and null distribution; 1.4.3 Hamiltonian vector fields and Poisson algebra; 1.5 Morphisms of Dirac manifolds; 1.5.1 Pulling back and pushing forward; 1.5.2 Clean intersection and smoothness issues 1.6 Submanifolds of Poisson manifolds and constraints1.6.1 The induced Poisson bracket on admissible functions; 1.6.2 A word on coisotropic submanifolds (or first-class constraints); 1.6.3 Poisson-Dirac submanifolds and the Dirac bracket; 1.6.4 Momentum level sets;

Sommario/riassunto	Based on lectures given at the renowned Villa de Leyva summer school, this book provides a unique presentation of modern geometric methods in quantum field theory. Written by experts, it enables readers to enter some of the most fascinating research topics in this subject. Covering a series of topics on geometry, topology, algebra, number theory methods and their applications to quantum field theory, the book covers topics such as Dirac structures, holomorphic bundles and stability, Feynman integrals, geometric aspects of quantum field theory and the standard model, spectral and Riemannian geometry and index theory. This is a valuable guide for graduate students and researchers in physics and mathematics wanting to enter this interesting research field at the borderline between mathematics and physics.