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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

and Simultaneous Confidence Bounds and Intervals; 4.4 Confidence Intervals for Asset Correlations; 4.5 Confidence Intervals for Default and Survival Time Correlations; 4.5.1 Confidence Intervals for Default Correlations; 4.5.2 Confidence Intervals for Survival Time Correlations; 4.6 Example; 4.7 Conclusion; Appendix; Notes; References; 5 Credit Portfolio Correlations with Dynamic Leverage Ratios; 5.1 Introduction; 5.2 The Hui et al. (2007) Model; 5.2.1 The Method of Images for Constant Coefficients
5.2.2 The Method of Images for Time-Varying Coefficients 5.3 Modelling Default Correlations in a Two-Firm Model; 5.3.1 Default Correlations; 5.3.2 A Two-Firm Model with Dynamic Leverage Ratios; 5.3.3 Method of Images for Constant Coefficients at Certain Values of £I12; 5.3.4 Method of Images for Time-Varying Coefficients at Certain Values of £I12; 5.3.5 Alternative Methodologies for General Values of £I12; 5.4 Numerical Results; 5.4.1 Accuracy; 5.4.2 The Impact of Correlation between Two Firms; 5.4.3 The Impact of Different Credit Quality Paired Firms; 5.4.4 The Impact of Volatilities
5.4.5 The Impact of Drift Levels 5.4.6 The Impact of Initial Value of Leverage Ratio Levels; 5.4.7 Impact of Correlation between Firms and Interest Rates; 5.4.8 The Price of Credit-Linked Notes; 5.5 Conclusion; Notes; References; 6 A Hierarchical Model of Tail-Dependent Asset Returns; 6.1 Introduction; 6.2 The Variance Compound Gamma Model; 6.2.1 Multivariate Process for Logarithmic Asset Returns; 6.2.2 Dependence Structure; 6.2.3 Sampling; 6.2.4 Copula Properties; 6.3 An Application Example; 6.3.1 Portfolio Setup; 6.3.2 Test Portfolios; 6.3.3 Parameter Setup; 6.3.4 Simulation Results
6.4 Importance Sampling Algorithm

Sommario/riassunto

A comprehensive resource providing extensive coverage of the state of the art in credit securitisations, 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 settling 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	<p>Caption title.</p> <p>Dated at end: Salisburie the fourth day of August, in the eighteenth yeere of our reigne ..</p> <p>Imprint from colophon.</p> <p>Reproduction of the original in the Henry E. Huntington Library and Art Gallery.</p>
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 constraints 1.6.1 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;

1.7 Brief remarks on further developments; Acknowledgments; References; 2 Differential geometry of holomorphic vector bundles on a curve; 2.1 Holomorphic vector bundles on Riemann surfaces; 2.1.1 Vector bundles; 2.1.2 Topological classification; 2.1.3 Dolbeault operators and the space of holomorphic structures; 2.1.4 Exercises 2.2 Holomorphic structures and unitary connections 2.2.1 Hermitian metrics and unitary connections; 2.2.2 The Atiyah-Bott symplectic form; 2.2.3 Exercises; 2.3 Moduli spaces of semi-stable vector bundles; 2.3.1 Stable and semi-stable vector bundles; 2.3.2 Donaldson's theorem; 2.3.3 Exercises; References; 3 Paths towards an extension of Chern-Weil calculus to a class of infinite dimensional vector bundles; Introduction; Part 1: Some useful infinite dimensional Lie groups; 3.1 The gauge group of a bundle; 3.2 The diffeomorphism group of a bundle

3.3 The algebra of zero-order classical pseudodifferential operators 3.4 The group of invertible zero-order dos; Part 2: Traces and central extensions; 3.5 Traces on zero-order classical dos; 3.6 Logarithms and central extensions; 3.7 Linear extensions of the L^2 -trace; Part 3: Singular Chern-Weil classes; 3.8 Chern-Weil calculus in finite dimensions; 3.9 A class of infinite dimensional vector bundles; 3.10 Frame bundles and associated do-algebra bundles; 3.11 Logarithms and closed forms; 3.12 Chern-Weil forms in infinite dimensions; 3.13 Weighted Chern-Weil forms; discrepancies

3.13.1 The Hochschild coboundary of a weighted trace 3.13.2 Dependence on the weight; Part 4: Circumventing anomalies; 3.13.3 Exterior differential of a weighted trace; 3.13.4 Weighted traces extended to admissible fibre bundles; 3.13.5 Obstructions to closedness of weighted Chern-Weil forms; 3.14 Renormalised Chern-Weil forms on do Grassmannians; 3.15 Regular Chern-Weil forms in infinite dimensions; Acknowledgements; References; 4 Introduction to Feynman integrals; 4.1 Introduction; 4.2 Basics of perturbative quantum field theory; 4.3 Dimensional regularisation

4.4 Loop integration in D dimensions

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.
