1. Record Nr. UNISA990000355680203316

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| Autore | KUCERA, Henry |
| Titolo | A comparative quantitative phonology od Russian, Czech and Germany / Henry Kucera and George K. Monroe, David Hays G. |
| Pubbl/distr/stampa | New York : American Elsevier Publ. Co, 1968 |
| Descrizione fisica | XI, 113 p. : ill. ; 24 cm |
| Collana | Mathematical linguistics and automatic language processing ; 4 |
| Disciplina | 414 |
| Collocazione | 001. MAL 4 |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |

2. Record Nr. UNINA9910788232203321

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| Autore | Capuano Christian |
| Titolo | The Option-iPoD / / Christian Capuano |
| Pubbl/distr/stampa | Washington, D.C. : , : International Monetary Fund, , 2008 |
| ISBN | 1-4623-3460-1<br>1-282-84145-9<br>1-4518-7052-3<br>1-4519-9132-0<br>9786612841453 |
| Descrizione fisica | 1 online resource (31 pages) : illustrations, tables |
| Collana | IMF Working Papers<br>IMF working paper ; ; WP/08/194 |
| Disciplina | 332.63228 |
| Soggetti | Options (Finance) - Prices - Econometric models<br>Default (Finance) - Econometric models<br>Accounting<br>Financial Risk Management<br>Investments: Options<br>Investments: Stocks<br>Macroeconomics<br>Pension Funds<br>Non-bank Financial Institutions<br>Financial Instruments |

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| | Institutional Investors<br>International Financial Markets<br>Price Level<br>Inflation<br>Deflation<br>Public Administration<br>Public Sector Accounting and Audits<br>Finance<br>Investment & securities<br>Financial reporting, financial statements<br>Options<br>Asset valuation<br>Asset prices<br>Stocks<br>Financial statements<br>Derivative securities<br>Asset-liability management<br>Prices<br>Finance, Public<br>United States |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Note generali | Bibliographic Level Mode of Issuance: Monograph |
| Nota di bibliografia | Includes bibliographical references. |
| Sommario/riassunto | We present a framework to derive the probability of default implied by the price of equity options. The framework does not require any strong statistical assumption, and provide results that are informative on the expected developments of balance sheet variables, such as assets, equity and leverage, and on the Greek letters (delta, gamma and vega). We show how to extend the framework by using information from the price of a zero-coupon bond and CDS-spreads. In the episode of the collapse of Bear Stearns, option-iPoD was able to early signal market sentiment. |