Record Nr. UNINA9910819464703321 Advances in quantitative analysis of finance and accounting. Volume 5 **Titolo** //editor, Cheng-Few Lee Pubbl/distr/stampa Hackensack, NJ,: World Scientific Publishing, c2007 **ISBN** 1-281-91197-6 9786611911973 981-277-221-9 Edizione [1st ed.] Descrizione fisica 1 online resource (344 p.) Collana Advances in Quantitative Analysis of Finance & Accounting;; v.5 Altri autori (Persone) LeeCheng F Disciplina 332 657 Soggetti Finance - Mathematical models Accounting - Mathematical models Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Description based upon print version of record. Note generali Nota di bibliografia Includes bibliographical references and index. Nota di contenuto Preface; Contents; List of Contributors; Chapter 1 The Least Cost Super-replicating Portfolio for Short Puts and Calls in The Boyle-Vorst Model with Transaction Costs Guan-Yu Chen, Ken Palmer and Yuan-Chung Sheu; 1. Introduction; 2. Preliminaries; 3. General Contingent Claims in the Two-Period Case; 4. Least Cost Super-replicating Portfolios for Short Puts and Calls in the Two-Period Case: 5. An Example with Path-Dependent Least Cost Super-replicating Portfolios: References Chapter 2 Testing of Non-stationarities in the Unit Circle, Long Memory Processes, and Day of the Week Effects in Financial Data Guglielmo Maria Caporale, Luis A. Gil-Alana and Mike Nazarski 1. Introduction; 2. Testing of Nonstationarities in the Unit Circle; 3. A Monte Carlo Simulation Study: 4. Two Empirical Applications: 4.1. The Eurodollar rate; 4.2. The Dow Jones index; 5. Conclusions; Acknowledgments; References; Chapter 3 Equity Restructuring via Tracking Stocks: Is there any Value Added? Beni Lauterbach and Joseph Vu; 1. Introduction; 2. Why Issue Tracking Stocks? 2.1. Information explanations 2.2. The diversification discount motive; 2.3. Investor clientele; 2.4. Agency perspectives; 2.5. Other

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