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Altri autori (Persone)	InghamPatricia
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Nota di contenuto	Cover; Half Title; Title Page; Copyright Page; Table of Contents; Acknowledgements; Dedication; Introduction; 1. Wuthering Heights; Notes; 2. A Dialogue of Self and Soul: Plain Jane's Progress; Notes; 3. The Sultan and the Slave: Feminist Orientalism and the Structure of Jane Eyre; Notes; References; 4. Shirley; 'The Toad in the Block of Marble'; 'Capsized by the Patriarch Bull' (p. 245); 'The Famished and Furious Mass' (p. 344); Notes; 5. Villette: 'The Surveillance of a Sleepless Eye'; Notes; 6. Words on 'Great Vulgar Sheets': Writing and Social Resistance in Anne Bronte's <i>Agnes Grey</i> (1847) NotesWorks Cited; 7. The Profession of the Author: Abstraction, Advertising, and Jane Eyre; I; II; Notes; Works Cited; 8. Gothic Desire in Charlotte Bronte's Villette; Notes; 9. The Other Case: Gender and Narration in Charlotte Bronte's <i>The Professor</i> ; Notes; Works Cited; 10. Edward Rochester and the Margins of Masculinity in Jane Eyre and Wide Sargasso Sea; Works Cited; 11. Gender and Layered Narrative in Wuthering Heights and <i>The Tenant of Wildfell Hall</i> ; Notes; Works Cited; 12. Siblings and Suitors in the Narrative Architecture of <i>The Tenant of Wildfell Hall</i> ; I; II; Notes 13. Diaries and Displacement in Wuthering HeightsNotes; Further Reading; Index

Sommario/riassunto

The novels of Charlotte and Emily Bronte have become canonical texts for the application of twentieth century literary and cultural theory. Along with the work of their sister, Anne, their texts are regarded as a sources of diversity in themselves, full of conflictual material which different schools of criticism have analysed and interpreted. This book shows how the Brontes writings engage with the major issues which dominate twentieth century theoretical work. The essays are grouped under broad schools of theory- biographical; feminist; marxist; psychoanalytical and postcolonial.

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Autore

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Hunt P. J (Philip James), <1964->

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economy"; "1.3.1 Pricing"; "1.3.2 Conditions for no arbitrage: existence of Z "; "1.3.3 Completeness: uniqueness of Z "; "1.3.4 Probabilistic formulation"; "1.3.5 Units and numeraires"; "1.4 A two-period example"; "2 Brownian Motion"; "2.1 Introduction"; "2.2 Definition and existence"
"2.3 Basic properties of Brownian motion"; "2.3.1 Limit of a random walk"; "2.3.2 Deterministic transformations of Brownian motion"; "2.3.3 Some basic sample path properties"; "2.4 Strong Markov property"; "2.4.1 Reflection principle"; "3 Martingales"; "3.1 Definition and basic properties"; "3.2 Classes of martingales"; "3.2.1 Martingales bounded in $L(1)$ "; "3.2.2 Uniformly integrable martingales"; "3.2.3 Square-integrable martingales"; "3.3 Stopping times and the optional sampling theorem"; "3.3.1 Stopping times"; "3.3.2 Optional sampling theorem"
"3.4 Variation, quadratic variation and integration"; "3.4.1 Total variation and Stieltjes integration"; "3.4.2 Quadratic variation"; "3.4.3 Quadratic covariation"; "3.5 Local martingales and semimartingales"; "3.5.1 The space $cM(\text{loc})$ "; "3.5.2 Semimartingales"; "3.6 Supermartingales and the Doob-Meyer decomposition"; "4 Stochastic Integration"; "4.1 Outline"; "4.2 Predictable processes"; "4.3 Stochastic integrals: the $L(2)$ theory"; "4.3.1 The simplest integral"; "4.3.2 The Hilbert space $L(2)(M)$ "; "4.3.3 The $L(2)$ integral"
"5.1.1 Basic results and properties"; "5.1.2 Equivalent and locally equivalent measures on a filtered space"; "5.1.3 Novikova's condition"; "5.2 Girsanova's theorem"; "5.2.1 Girsanova's theorem for continuous semimartingales"; "5.2.2 Girsanova's theorem for Brownian motion"; "5.3 Martingale representation theorem"; "5.3.1 The space $I(2)(M)$ and its orthogonal complement"; "5.3.2 Martingale measures and the martingale representation theorem"; "5.3.3 Extensions and the Brownian case"; "6 Stochastic Differential Equations"; "6.1 Introduction"
"6.2 Formal definition of an SDE"

Sommario/riassunto

Originally published in 2000, *Financial Derivatives in Theory and Practice* is a complete, rigorous and readable account of the mathematics underlying derivative pricing and a guide to applying these ideas to solve real pricing problems. It is aimed at practitioners and researchers who wish to understand the latest finance literature and develop their own pricing models. The authors' combination of strong theoretical knowledge and extensive market experience make this book particularly relevant for those interested in real world applications of mathematical finance. This revised edition has be
