

1. Record Nr.	UNINA9910496029203321
Autore	Aristide Isabelle
Titolo	La sidérurgie française et la maison de Wendel pendant les Trente Glorieuses : 1945-1975 // Philippe Mioche
Pubbl/distr/stampa	Aix-en-Provence, : Presses universitaires de Provence, 2020
ISBN	979-1-03-656167-2
Descrizione fisica	1 online resource (156 p.)
Collana	Le temps de l'histoire
Altri autori (Persone)	BarjotDominique BouillyVincent de WendelFrançois DucolLaurent GodelierÉric JeanneneyJean-Noël Kharabalvan LacousseMagali MiochePhilippe RaggiPascal
Soggetti	Steel industry and trade - France - History
Lingua di pubblicazione	Francese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Du marche a l'Etat -- La maison de Wendel dans la siderurgie des Trente Glorieuses (1945 -1975) -- Les usines de Wendel en Lorraine pendant les Trente Glorieuses -- Innovations techniques et restructurations entrepreneuriales -- Usinor de Wendel -- Une course fratricide durant les Trente glorieuses? -- L'union Wendel-Schneider -- L'autre histoire de Creusot-Loire (1970-1985) -- Bilan du supplement du fonds "Wendel" depose aux Archives nationales a Pierrefitte (2013-2014) -- De nouvelles pistes de recherches -- Des siderurgistes au pays du textile -- Les archives d'entreprises de Wendel et Marine-Firminy aux Archives nationales du monde du travail -- Table ronde de la journee d'etudes -- "La siderurgie francaise et la maison de Wendel pendant les Trente Glorieuses (1945-1975)."
Sommario/riassunto	La Maison de Wendel, créée en 1704, a déposé en 1985 puis en 2014

ses archives aux Archives nationales. Cette initiative retient l'attention de tous ceux pour qui le nom de Wendel incarne une partie de l'histoire industrielle de la France. Ces derniers fonds ouvrent des perspectives de recherche considérables tant par la durée concernée que par la diversité des sujets qu'ils contiennent. C'est l'occasion pour les historiens de la sidérurgie française de réaliser une première exploration de ces archives à propos du rôle des sociétés du groupe Wendel pendant la période des « Trente Glorieuses » de 1945 à 1975, plus méconnue que d'autres moments de l'histoire familiale. Comment le groupe lorrain réagit-il face aux projets modernisateurs et aux difficultés de l'après-guerre ? Aux menaces qui pèsent sur le financement de cette industrie ? Aux formes nouvelles de la concurrence ? Comment voit-il arriver le désastre financier qui débouche sur l'étatisation de 1978 puis la nationalisation de 1982 ? Les premières réponses à ces questions précèdent une présentation des archives récemment déposées ainsi qu'une table ronde sur les archives d'entreprises.

2. Record Nr.	UNINA9910830901103321
Autore	GOODMAN LAURIE
Titolo	Subprime mortgage credit derivatives [[electronic resource] /] / Laurie S. Goodman ... [et al.]
Pubbl/distr/stampa	Hoboken, N.J., : John Wiley & Sons, c2008
ISBN	1-281-45055-3 9786611450557 1-118-26716-8 0-470-39274-6
Edizione	[1st edition]
Descrizione fisica	1 online resource (352 p.)
Collana	The Frank J. Fabozzi series
Classificazione	85.33
Altri autori (Persone)	GoodmanLaurie S
Disciplina	332.63/244 332.63244
Soggetti	Subprime mortgage loans - United States Secondary mortgage market - United States
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.

Subprime Mortgage Credit Derivatives; Contents; Preface; About the Authors; Part I: Mortgage Credit; Chapter 1: Overview of the Nonagency Mortgage Market; ISSUANCE VOLUMES; ROOTS OF THE 2007- 2008 SUBPRIME CRISIS; DEFINING CHARACTERISTICS OF NONAGENCY MORTGAGES; LOAN CHARACTERISTICS; RISK LAYERING; AGENCY VERSUS NONAGENCY EXECUTION; SUMMARY; Chapter 2: First Lien Mortgage Credit; CONCEPTS AND MEASUREMENTS OF MORTGAGE CREDIT; COLLATERAL CHARACTERISTICS AND MORTGAGE CREDIT: ASSAULT OF THE FOUR Cs IN 2006 (CREDIT, COLLATERAL, CAPACITY, AND CHARACTER)
THE END GAME: FORECLOSURE, REO TIMELINE, AND SEVERITY THE ROLE OF UNOBSERVABLE IN 2006 SUBPRIME MORTGAGE CREDIT; Chapter 3: Second Lien Mortgage Credit; TWO TYPES OF SECONDS; HIGHER RISKS IN SECONDS; RECENT PERFORMANCE; WHY HIGHER LOSSES?; SUMMARY; Part II: Mortgage Securitizations; Chapter 4: Features of Excess Spread/Overcollateralization: The Principle Subprime Structure; EXCESS SPREAD-BASED CREDIT ENHANCEMENT; OC IN ALT-A-LAND; OC INTERNAL WORKINGS; SUMMARY; Chapter 5: Subprime Triggers and Step-Downs; THE STEP-DOWN AND THE TRIGGER; BBB STACK (ON THE KNIFE'S EDGE)
EFFECT OF TRIGGERS AND THE LOSS WATERLINESAMPLING THE SUBPRIME UNIVERSE; 2000- 2003 DEAL STEP-DOWN SUMMARY; STEP-DOWN AND CREDIT EFFECTS; SUMMARY; Part III: Credit Default Swaps on Mortgage Securities; Chapter 6: Introduction to Credit Default Swap on ABS CDS; CORPORATE CDS FUNDAMENTALS AND TERMINOLOGY; DIFFERENCES BETWEEN CORPORATE CDS AND ABS CDS; DIFFICULTIES IN ABS CDS; ABS CDS EFFECT ON ABS CDO MANAGEMENT; TWO NEW TYPES OF ABS CDOs; SUMMARY; Chapter 7: The ABX and TABX Indices; BACKGROUND; HOW A DEAL GETS INTO THE INDEX; INDEX MECHANICS; INDEX PRICING OVER TIME; ABX TRANCHE TRADING
TABX PRICING TABX VERSUS CDOs; SUMMARY; Chapter 8: Relationship among Cash, ABCDS, and the ABX; FUNDAMENTAL CONTRACTUAL DIFFERENCES: SINGLE-NAME ABCDS/ABX INDEX/CASH; SUPPLY/DEMAND TECHNICALS; WHAT KEEPS THE ARBITRAGE FROM GOING AWAY?; SUMMARY; APPENDIX: IMPORTANCE OF ABCDS TO CDO MANAGERS; Chapter 9: Credit Default Swaps on CDOs; CDO CDS NOMENCLATURE; CDO CREDIT PROBLEMS AND THEIR CONSEQUENCES; ALTERNATIVE INTEREST CAP OPTIONS; MISCELLANEOUS TERMS; CASH CDO VERSUS CDO CDS; EXITING A CDO CDS; RATING AGENCY CONCERNS ON CDOs THAT SELL PROTECTION VIA CDO CDS; SUMMARY
Part IV: Loss Projection and Security Valuation Chapter 10: Loss Projection for Subprime, Alt-A, and Second Lien Mortgages; TWO WAYS OF PROJECTING LOSS; DEFAULT TIMING; STEPS IN PREDICTING COLLATAL LOSSES; PROS AND CONS OF THE DEFAULT TIMING CURVE; HISTORICAL MODEL FIT VERSUS ACTUAL; DEFAULT TIMING IS NOT EQUAL TO LOSS TIMING; AN ALTERNATIVE SPECIFICATION; ALT-A AND CLOSED-END SECONDS; SUMMARY; Chapter 11: Valuing the ABX; REVIEW OF BASIC VALUATION FOR ABX INDICES; REVIEW OF VALUATION APPROACHES; ECONOMETRIC APPROACH; ABX VALUATION; THE "SIMPLE" OR DO-IT-YOURSELF APPROACH TO ABX VALUATION
ABX AFTER SUBPRIME SHUTDOWN

Mortgage credit derivatives are a risky business, especially of late. Written by an expert author team of UBS practitioners-Laurie Goodman, Shumin Li, Douglas Lucas, and Thomas Zimmerman-along with Frank Fabozzi of Yale University, Subprime Mortgage Credit Derivatives covers state-of-the-art instruments and strategies for managing a portfolio of mortgage credits in today's volatile climate. Divided into four parts, this book addresses a variety of important topics, including

mortgage credit (non-agency, first and second lien), mortgage
securitizations (alternate structures and su
