

1. Record Nr.	UNIORUON00150550
Autore	KARIMAN, Hoseyn
Titolo	Tabresi va Majma' o'l-Bayan / Hoseyn Kariman
Pubbl/distr/stampa	2 v. ; 23 cm
Edizione	[Tehran : [s.n.]]
Descrizione fisica	Altro front.: Tabressi et Madjma-ol-Bayan
Classificazione	IRA IV AB
Soggetti	IRAN - Storia
Lingua di pubblicazione	Persiano
Formato	Materiale a stampa
Livello bibliografico	Monografia
2. Record Nr.	UNINA9910961058103321
Autore	Duffie Darrell
Titolo	Dark markets : asset pricing and information transmission in over-the-counter markets / / Darrell Duffie
Pubbl/distr/stampa	Princeton, : Princeton University Press, c2012
ISBN	9786613339867 9781283339865 1283339862 9781400840519 1400840511
Edizione	[Course Book]
Descrizione fisica	1 online resource (114 p.)
Collana	Princeton lectures in finance
Disciplina	332.64/3
Soggetti	Over-the-counter markets Capital assets pricing model
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di bibliografia	Includes bibliographical references and index.

Over-the-counter (OTC) markets for derivatives, collateralized debt obligations, and repurchase agreements played a significant role in the global financial crisis. Rather than being traded through a centralized institution such as a stock exchange, OTC trades are negotiated privately between market participants who may be unaware of prices that are currently available elsewhere in the market. In these relatively opaque markets, investors can be in the dark about the most attractive available terms and who might be offering them. This opaqueness exacerbated the financial crisis, as regulators and market participants were unable to quickly assess the risks and pricing of these instruments. *Dark Markets* offers a concise introduction to OTC markets by explaining key conceptual issues and modeling techniques, and by providing readers with a foundation for more advanced subjects in this field. Darrell Duffie covers the basic methods for modeling search and random matching in economies with many agents. He gives an overview of asset pricing in OTC markets with symmetric and asymmetric information, showing how information percolates through these markets as investors encounter each other over time. This book also features appendixes containing methodologies supporting the more theory-oriented of the chapters, making this the most self-contained introduction to OTC markets available.