1. Record Nr. UNISA996394869703316

Autore	Jones Andrew, M.A.
Titolo	Death triumphant; or, The most renowned, mighty, puissant and irresistible champion and conqueror geneneral [sic] of the whole world Death, described [[electronic resource]] : With a description of his notable fights and triumphant victories obtained against all creatures, especially against the sons and daughters of men. Also his particular stratagems and numerous regiment of sickness and diseases, whereby he conquers and subdues man-kind. Lively set forth to the view of all men, for their better preparation for the day of their death, and dissolution out of this sinful life. The sixth edition. By Andrew Jones
Pubbl/distr/stampa	London, : printed for I. Clarke, W. Thackeray and T. Passinger, [1680]
Descrizione fisica	[16] p. : ill. (woodcuts)
Soggetti	Death Christian life
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Publication date from Wing. Woodcut illustrations on verso of A1 (title page is A2), and verso of final leaf. Running title reads: The description of Death. Signatures: A-Bâ´. Reproduction of the original in the Magdalene College Library, Cambridge.
Sommario/riassunto	eebo-0085

2. Record Nr. UNINA9910961253303321

Autore	Rose Andrew
Titolo	Financial Integration : : A New Methodology and An Illustration / / Andrew Rose, Robert Flood
Pubbl/distr/stampa	Washington, D.C. : , : International Monetary Fund, , 2004
ISBN	9786613798572 9781462343874 1462343872 9781452720975 1452720975 9781282051126 1282051121 9781451898903 1451898908
Edizione	[1st ed.]
Descrizione fisica	1 online resource (20 p.)
Collana	IMF Working Papers
Altri autori (Persone)	FloodRobert
Disciplina	332.6322
Soggetti	Stocks - Rate of return - Econometric models Stocks - Prices - Econometric models Asset prices Classification Methods Cluster Analysis Deflation Diffusion Processes Dynamic Quantile Regressions Dynamic Treatment Effect Models Econometric analysis Econometric models Econometrics & economic statistics Econometrics Event Studies Factor Models Factor models Finance Finance: General Financial institutions Financial Instruments Financial markets General Financial Markets: General (includes Measurement and Data)

Inflation
Information and Market Efficiency
Institutional Investors
Investment & securities
Investments: Stocks
Macroeconomics
Non-bank Financial Institutions
Pension Funds
Price Level
Prices
Principal Components
State Space Models
Stock exchanges
Stock markets
Stocks
Time series analysis
Time-Series Models
United States

Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	""Contents""; ""I. DEFINING THE PROBLEM""; ""II. METHODOLOGY""; ""III. RELATIONSHIP TO THE LITERATURE""; ""IV. EMPIRICAL IMPLEMENTATION""; ""V. RESULTS""; ""VI. SENSITIVITY ANALYSIS""; ""VII. SUMMARY AND CONCLUSIONS""; ""References""
Sommario/riassunto	This paper develops a simple methodology to test for asset integration, and applies it within and between American stock markets. Our technique relies on estimating and comparing expected risk-free rates across assets. Expected risk-free rates are allowed to vary freely over time, constrained only by the fact that they must be equal across (risk-adjusted) assets in well integrated markets. Assets are allowed to have standard risk characteristics, and are constrained by a factor model of covariances over short time periods. We find that implied expected risk-free rates vary dramatically over time, unlike short interest rates. Further, internal integration in the S&P 500 market is never rejected and is generally not rejected in the NASDAQ. Integration between the NASDAQ and the S&P, however, is always rejected dramatically.