

1. Record Nr.	UNINA9910955130303321
Autore	Cerny Ales <1971->
Titolo	Mathematical techniques in finance : tools for incomplete markets / / Ales Cerny
Pubbl/distr/stampa	Princeton [N.J.], : Princeton University Press, 2009
ISBN	9786612608148 9781282608146 1282608142 9781400831487 1400831482 9780691141213 0691141215
Edizione	[2nd ed.]
Descrizione fisica	1 online resource (412 p.)
Disciplina	332.015195
Soggetti	Finance - Mathematical models Risk management - Mathematical models Derivative securities - Mathematics Pricing - Mathematical models
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	pt. 1. The simplest model of financial markets -- pt. 2. Arbitrage and pricing in the one-period model -- pt. 3. Risk and return in the one-period model -- pt. 4. Numerical techniques for optimal portfolio selection in incomplete markets -- pt. 5. Pricing in dynamically complete markets -- pt. 6. Towards a continuous time -- pt. 7. Fast fourier transform.
Sommario/riassunto	Originally published in 2003, Mathematical Techniques in Finance has become a standard textbook for master's-level finance courses containing a significant quantitative element while also being suitable for finance PhD students. This fully revised second edition continues to offer a carefully crafted blend of numerical applications and theoretical grounding in economics, finance, and mathematics, and provides plenty of opportunities for students to practice applied mathematics

and cutting-edge finance. Ales Cerný mixes tools from calculus, linear algebra, probability theory, numerical mathematics, and programming to analyze in an accessible way some of the most intriguing problems in financial economics. The textbook is the perfect hands-on introduction to asset pricing, optimal portfolio selection, risk measurement, and investment evaluation. The new edition includes the most recent research in the area of incomplete markets and unhedgeable risks, adds a chapter on finite difference methods, and thoroughly updates all bibliographic references. Eighty figures, over seventy examples, twenty-five simple ready-to-run computer programs, and several spreadsheets enhance the learning experience. All computer codes have been rewritten using MATLAB and online supplementary materials have been completely updated. A standard textbook for graduate finance courses Introduction to asset pricing, portfolio selection, risk measurement, and investment evaluation Detailed examples and MATLAB codes integrated throughout the text Exercises and summaries of main points conclude each chapter

2. Record Nr.	UNINA9910967189303321
Autore	Clark William <1953->
Titolo	Academic charisma and the origins of the research university // William Clark
Pubbl/distr/stampa	Chicago, : University of Chicago Press, 2007, c2006
ISBN	9786611959371 9781281959379 1281959375 9780226109237 0226109232
Edizione	[1st ed.]
Descrizione fisica	1 online resource (669 p.)
Classificazione	DM 1000
Disciplina	378.409033 378.43 378/.4/09033
Soggetti	Education, Higher - History - 18th century Education, Higher - History - 19th century Universities and colleges - History - 18th century Universities and colleges - History - 19th century
Lingua di pubblicazione	Inglese

Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Originally published: 2006.
Nota di bibliografia	Includes bibliographical references (p. 567-623) and index.
Nota di contenuto	Frontmatter -- Contents -- 1. Charisma and Rationalization -- 2. The Lecture Catalogue -- 3. The Lecture and the Disputation -- 4. The Examination -- 5. The Research Seminar -- 6. The Doctor of Philosophy -- 7. The Appointment of a Professor -- 8. The Library Catalogue -- 9. Academic Babble and Ministerial Machinations -- 10. Ministerial Hearing and Academic Commodification -- 11. Academic Voices and the Ghost in the Machine -- 12. The Research University and Beyond -- Appendix 1 -- Appendix 2 -- Appendix 3. Philology-Pedagogy Academic Seminars, Societies, and Institutes -- Appendix 4. Dissertationes Eruditorum -- Appendix 5. Doctoral Graduates and Dissertations in Arts and Philosophy Faculties -- Appendix 6. List of Universities in the German Cultural Space -- Notes -- Abbreviations -- Bibliography -- Illustration Credits -- Acknowledgments -- Index
Sommario/riassunto	Tracing the transformation of early modern academics into modern researchers from the Renaissance to Romanticism, <i>Academic Charisma and the Origins of the Research University</i> uses the history of the university and reframes the "Protestant Ethic" to reconsider the conditions of knowledge production in the modern world. William Clark argues that the research university-which originated in German Protestant lands and spread globally in the nineteenth and twentieth centuries-developed in response to market forces and bureaucracy, producing a new kind of academic whose goal was to establish originality and achieve fame through publication. With an astonishing wealth of research, <i>Academic Charisma and the Origins of the Research University</i> investigates the origins and evolving fixtures of academic life: the lecture catalogue, the library catalog, the grading system, the conduct of oral and written exams, the roles of conversation and the writing of research papers in seminars, the writing and oral defense of the doctoral dissertation, the ethos of "lecturing with applause" and "publish or perish," and the role of reviews and rumor. This is a grand, ambitious book that should be required reading for every academic.