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Autore	Dubil Robert
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Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	An Arbitrage Guide to Financial Markets; Contents; 1 The Purpose and Structure of Financial Markets; 1.1 Overview; 1.2 Risk sharing; 1.3 The structure of financial markets; 1.4 Arbitrage: Pure vs. relative value; 1.5 Financial institutions: Asset transformers and broker-dealers; 1.6 Primary and secondary markets; 1.7 Market players: Hedgers vs. speculators; 1.8 Preview of the book; Part One SPOT; 2 Financial Math I-Spot; 2.1 Interest-rate basics; Present value; Compounding; Day-count conventions; Rates vs. yields; 2.2 Zero, coupon and amortizing rates; Zero-coupon rates; Coupon rates Yield to maturity Amortizing rates; Floating-rate bonds; 2.3 The term structure of interest rates; Discounting coupon cash flows with zero rates; Constructing the zero curve by bootstrapping; 2.4 Interest-rate risk; Duration; Portfolio duration; Convexity; Other risk measures; 2.5 Equity markets math; A dividend discount model; Beware of P/E ratios; 2.6 Currency markets; 3 Fixed Income Securities; 3.1 Money markets; U.S. Treasury bills; Federal agency discount notes; Short-term munis; Fed Funds (U.S.) and bank overnight refinancing (Europe); Repos (RPs);

Eurodollars and Eurocurrencies

Negotiable CDs Bankers' acceptances (BAs); Commercial paper (CP); 3.2

Capital markets: Bonds; U.S. government and agency bonds;

Government bonds in Europe and Asia; Corporates; Munis; 3.3 Interest-

rate swaps; 3.4 Mortgage securities; 3.5 Asset-backed securities; 4

Equities, Currencies, and Commodities; 4.1 Equity markets; Secondary

markets for individual equities in the U.S.; Secondary markets for

individual equities in Europe and Asia; Depositary receipts and cross-

listing; Stock market trading mechanics; Stock indexes; Exchange-

traded funds (ETFs); Custom baskets

The role of secondary equity markets in the economy 4.2 Currency

markets; 4.3 Commodity markets; 5 Spot Relative Value Trades; 5.1

Fixed-income strategies; Zero-coupon stripping and coupon

replication; Duration-matched trades; Example: Bullet-barbell;

Example: Twos vs. tens; Negative convexity in mortgages; Spread

strategies in corporate bonds; Example: Corporate spread

widening/narrowing trade; Example: Corporate yield curve trades;

Example: Relative spread trade for high and low grades; 5.2 Equity

portfolio strategies; Example: A non-diversified portfolio and

benchmarking

Example: Sector plays 5.3 Spot currency arbitrage; 5.4 Commodity

basis trades; Part Two FORWARDS; 6 Financial Math II-Futures and

Forwards; 6.1 Commodity futures mechanics; 6.2 Interest-rate futures

and forwards; Overview; Eurocurrency deposits; Eurodollar futures;

Certainty equivalence of ED futures; Forward-rate agreements (FRAs);

Certainty equivalence of FRAs; 6.3 Stock index futures; Locking in a

forward price of the index; Fair value of futures; Fair value with

dividends; Single stock futures; 6.4 Currency forwards and futures; Fair

value of currency forwards; Covered interest-rate parity

Currency futures

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## Sommario/riassunto

An Arbitrage Guide to Financial Markets is the first book to explicitly show the linkages of markets for equities, currencies, fixed income and commodities. Using a unique structural approach, it dissects all markets the same way: into spot, forward and contingent dimensions, bringing out the simplicity and the commonalities of all markets. The book shuns stochastic calculus in favor of cash flow details of arbitrage trades. All math is simple, but there is lots of it. The book reflects the relative value mentality of an institutional trader seeking profit from misalignments of various

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2. Record Nr.	UNINA9910983480203321
Autore	Antonacopoulos Apostolos
Titolo	Pattern Recognition : 27th International Conference, ICPR 2024, Kolkata, India, December 1–5, 2024, Proceedings, Part I // edited by Apostolos Antonacopoulos, Subhasis Chaudhuri, Rama Chellappa, Cheng-Lin Liu, Saumik Bhattacharya, Umapada Pal
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Collana	Lecture Notes in Computer Science, , 1611-3349 ; ; 15301
Altri autori (Persone)	ChaudhuriSubhasis ChellappaRama LiuCheng-Lin BhattacharyaSaumik PalUmapada
Disciplina	006.37
Soggetti	Computer vision Machine learning Computer Vision Machine Learning
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Nota di contenuto	Semi-Supervised Variational Adversarial Active Learning via Learning to Rank and Agreement-Based Pseudo Labeling -- Deep Evidential Active Learning with Uncertainty-Aware Determinantal Point Process -- Knowledge Distillation in Deep Networks under a Constrained Query Budget -- Adabot: An Adaptive Trading Bot using an Ensemble of Phase-specific Few-shot Learners to Adapt to the Changing Market Dynamics -- Uncertainty in Ambiguity of Data -- When Uncertainty-based Active Learning May Fail -- Customizable and Programmable Deep Learning -- SegXAL: Explainable Active Learning for semantic segmentation in driving scene scenarios -- AMC-OA: Adaptive Multi-Scale Convolutional Networks with Optimized Attention for Temporal Action Localization -- Comparative Analysis Of Pretrained Models for Text Classification, Generation and Summarization : A Detailed Analysis

-- Predicting Judgement Outcomes from Legal Case File Summaries with Explainable Approach -- Multi-view Ensemble Clustering-based Podcast Recommendation in Indian Regional Setting -- Privacy-Preserving Ensemble Learning using Fully Homomorphic Encryption -- Capturing Temporal Components for Time Series Classification -- Hierarchical Transfer Multi-task Learning Approach for Scene Classification -- Deep Prompt Multi-task Network for Abuse Language Detection -- All mistakes are not equal: Comprehensive Hierarchy Aware Multilabel Predictions (CHAMP) -- IDAL: Improved Domain Adaptive Learning for Natural Images Dataset -- Large Multimodal Models Thrive with Little Data for Image Emotion Prediction -- Flatter Minima of Loss Landscapes Correspond with Strong Corruption Robustness -- Restoring Noisy Images using Dual-tail Encoder-Decoder Signal Separation Network -- Utilizing Deep Incomplete Classifiers To Implement Semantic Clustering For Killer Whale Photo Identification Data -- FPMT: Enhanced Semi-Supervised Model for Traffic Incident Detection -- C2F-CHART: A Curriculum Learning Approach to Chart Classification -- Vision DualGNN: Semantic Graph is Not Only You Need -- Enhancing Graph-based Clustering Based on the Regularity Lemma -- IPD: Scalable Clustering with Incremental Prototypes -- Mitigating the Impact of Noisy Edges on Graph-Based Algorithms via Adversarial Robustness Evaluation -- Adaptive Graph-based Manifold Learning for Gene Selection.

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#### Sommario/riassunto

The multi-volume set of LNCS books with volume numbers 15301-15333 constitutes the refereed proceedings of the 27th International Conference on Pattern Recognition, ICPR 2024, held in Kolkata, India, during December 1–5, 2024. The 963 papers presented in these proceedings were carefully reviewed and selected from a total of 2106 submissions. They deal with topics such as Pattern Recognition; Artificial Intelligence; Machine Learning; Computer Vision; Robot Vision; Machine Vision; Image Processing; Speech Processing; Signal Processing; Video Processing; Biometrics; Human-Computer Interaction (HCI); Document Analysis; Document Recognition; Biomedical Imaging; Bioinformatics.

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