

1. Record Nr.	UNISA996391901103316
Autore	Brereton William, Sir, <1604-1661.>
Titolo	A copy of the summons from Sir William Brereton, Col. Morgan, and Col. Birch, sent in for the surrender of the city of VVorcester to the Parliament [[electronic resource]] : with their answer and our reply. Also the taking of High-Arkall, the Lord Newports house, by the Shropshire forces on Fryday last, and therein 250 armes, divers long gunnes, 20 halberts and other short weapons, all their horse except 40. with the garrison and forts, powder, match, and all their ammunition and provisions, and all their bag and baggage. Printed by the originall papers, and published according to order of Parliament
Pubbl/distr/stampa	London, : Printed for Matthew Walbancke, 31 March, 1646
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Altri autori (Persone)	MorganThomas, Sir, <d. 1679?> BirchJohn <1615-1691.>
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Livello bibliografico	Monografia
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Autore	Rebonato Riccardo
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Collana	The Wiley Finance Series
Altri autori (Persone)	RebonatoRiccardo
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Formato	Materiale a stampa
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Nota di contenuto	Volatility and Correlation 2(nd) Edition; Contents; Preface; 0.1 Why a Second Edition?; 0.2 What This Book Is Not About; 0.3 Structure of the Book; 0.4 The New Subtitle; Acknowledgements; I Foundations; 1 Theory and Practice of Option Modelling; 1.1 The Role of Models in Derivatives Pricing; 1.1.1 What Are Models For?; 1.1.2 The Fundamental Approach; 1.1.3 The Instrumental Approach; 1.1.4 A Conundrum (or, 'What is Vega Hedging For?'); 1.2 The Efficient Market Hypothesis and Why It Matters for Option Pricing; 1.2.1 The Three Forms of the EMH; 1.2.2 Pseudo-Arbitrageurs in Crisis 1.2.3 Model Risk for Traders and Risk Managers1.2.4 The Parable of the Two Volatility Traders; 1.3 Market Practice; 1.3.1 Different Users of Derivatives Models; 1.3.2 In-Model and Out-of-Model Hedging; 1.4 The Calibration Debate; 1.4.1 Historical vs Implied Calibration; 1.4.2 The Logical Underpinning of the Implied Approach; 1.4.3 Are

Derivatives Markets Informationally Efficient?; 1.4.4 Back to Calibration; 1.4.5 A Practical Recommendation; 1.5 Across-Markets Comparison of Pricing and Modelling Practices; 1.6 Using Models; 2 Option Replication; 2.1 The Bedrock of Option Pricing 2.2 The Analytic (PDE) Approach 2.2.1 The Assumptions; 2.2.2 The Portfolio-Replication Argument (Deterministic Volatility); 2.2.3 The Market Price of Risk with Deterministic Volatility; 2.2.4 Link with Expectations - the Feynman-Kac Theorem; 2.3 Binomial Replication; 2.3.1 First Approach - Replication Strategy; 2.3.2 Second Approach - 'Naive Expectation'; 2.3.3 Third Approach - 'Market Price of Risk'; 2.3.4 A Worked-Out Example; 2.3.5 Fourth Approach - Risk-Neutral Valuation; 2.3.6 Pseudo-Probabilities; 2.3.7 Are the Quantities (1) and (2) Really Probabilities? 2.3.8 Introducing Relative Prices 2.3.9 Moving to a Multi-Period Setting; 2.3.10 Fair Prices as Expectations; 2.3.11 Switching Numeraires and Relating Expectations Under Different Measures; 2.3.12 Another Worked-Out Example; 2.3.13 Relevance of the Results; 2.4 Justifying the Two-State Branching Procedure; 2.4.1 How To Recognize a Jump When You See One; 2.5 The Nature of the Transformation between Measures: Girsanov's Theorem; 2.5.1 An Intuitive Argument; 2.5.2 A Worked-Out Example; 2.6 Switching Between the PDE, the Expectation and the Binomial Replication Approaches; 3 The Building Blocks 3.1 Introduction and Plan of the Chapter 3.2 Definition of Market Terms; 3.3 Hedging Forward Contracts Using Spot Quantities; 3.3.1 Hedging Equity Forward Contracts; 3.3.2 Hedging Interest-Rate Forward Contracts; 3.4 Hedging Options: Volatility of Spot and Forward Processes; 3.5 The Link Between Root-Mean-Squared Volatilities and the Time-Dependence of Volatility; 3.6 Admissibility of a Series of Root-Mean-Squared Volatilities; 3.6.1 The Equity/FX Case; 3.6.2 The Interest-Rate Case; 3.7 Summary of the Definitions So Far; 3.8 Hedging an Option with a Forward-Setting Strike 3.8.1 Why Is This Option Important? (And Why Is it Difficult to Hedge?)

Sommario/riassunto

In Volatility and Correlation 2nd edition: The Perfect Hedger and the Fox, Rebonato looks at derivatives pricing from the angle of volatility and correlation. With both practical and theoretical applications, this is a thorough update of the highly successful Volatility & Correlation - with over 80% new or fully reworked material and is a must have both for practitioners and for students. The new and updated material includes a critical examination of the 'perfect-replication' approach to derivatives pricing, with special attention given to exotic options; a t