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	Autore	Jarrow Robert A
	Titolo	Financial derivatives pricing [[electronic resource]] : selected works of Robert Jarrow / / Robert A. Jarrow
	Pubbl/distr/stampa	Hackensack, NJ, : World Scientific, c2008
	ISBN	981-281-922-3
	Descrizione fisica	1 online resource (608 p.)
	Disciplina	332.64/57
	Soggetti	Derivative securities - Prices - Mathematical models Derivative securities - Prices - United States Electronic books.
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Description based upon print version of record.
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	Nota di contenuto	Acknowledgments; Preface; Foreword; Contents; Part I. Option Pricing Theory and its Foundations; Introduction; References; 1. Approximate Option Valuation for Arbitrary Stochastic Processes R. Jarrow and A. Rudd; 1. Introduction; 2. Approximating distribution; 3. Approximate option valuation formula; 4. Approximating option values with the Black-8cboles formula; 5. N umerieal analysis of residual error; 6. Conclusion; Appendix 1: Proof of the generalized Edgeworth series expansion; References; 2. Arbitrage, Continuous Trading, and Margin Requirements D. Heath and R. Jarrow; I. The Model II. Market Constraints on Trading StrategiesIII. Option Pricing under Margin Requirements; IV. Conclusion; Appendix; REFERENCES; 3. Ex-Dividend Stock Price Behavior and Arbitrage Opportunities D. Heath and R. Jarrow; I. Introduction; II. The Model; III. Characterization of Arbitrage Opportunities at the Ex-Dividend Date; IV. Escrowed Dividend Stock Processes; V. Conclusion; Appendix; Proofs of Theorems 1 and 2; References; 4. The Stop-Loss Start-Gain Paradox and Option Valuation: A New Decomposition into Intrinsic and Time Value P. Carr and R. Jarrow 1. The Black-Scholes Model, Terminology, and the Stop-Loss StartGain Strategy2. Resolution of the Paradox; 3. Valuation Results; 4. Genera1izing the Stock-Price Process; 5. Conclusions; Appendix; References; 5. Alternative Characterizations of American Put Options P.

Carr, R. Jarrow and R. Myneni; 1. THE EARLY EXERCISE PREMIUM; 2. REPRESENTING EUROPEAN PUTS IN TERMS OF A BOUNDARY; 3. VARIOUS AMERICAN PUT REPRESENTATIONS; 4. SUMMARY AND EXTENSIONS; 5. APPENDIX; REFERENCES; 6. Market Manipulation, Bubbles, Corners, and Short Squeezes R. Jarrow; I. Introduction; II. The Model
III. The Market StructureIV. Paper Wealth, Real Wealth, and Market Manipulation Trading Strategies; V. The Existence of Market Manipulation Trading Strategies; VI. Sufficient Conditions for the Nonexistence of Market Manipulation Trading Strategies; VII. Infinite Trading Horizon Speculators; VIII. Conclusion; Appendix; References; 7. Derivative Security Markets, Market Manipulation, and Option Pricing Theory R. Jarrow; Abstract; I. Introduction; II. The Model; III. Market Manipulation Using the Derivative Security; IV. Synchronous Markets; V. A Theory for Option Pricing; VI. Conclusion
AppendixReferences; 8. Liquidity Risk and Arbitrage Pricing Theory U. Oetin, R. Jarrow and P. Protter; 1 Introduction; 2 The model; 2.1 Supply curve; 2.2 Trading strategies; 2.3 The marked-to-market value of a s. ft.s. and its liquidity cost; 3 The extended first fundamental theorem; 4 The extended second fundamental theorem; 5 Example (extended Black-Scholes economy); 5.1 The economy; 5.2 Call option valuation; 6 Discontinuous supply curve evolutions; 6.1 The supply curve and s.f.t.s. 's; 6.2 The extended first fundamental theorem; 6.3 The extended secondfundamental theorem; 7 Conclusion
Appendix

Sommario/riassunto

This book is a collection of original papers by Robert Jarrow that contributed to significant advances in financial economics. Divided into three parts, Part I concerns option pricing theory and its foundations. The papers here deal with the famous Black-Scholes-Merton model, characterizations of the American put option, and the first applications of arbitrage pricing theory to market manipulation and liquidity risk. Part II relates to pricing derivatives under stochastic interest rates. Included is the paper introducing the famous Heath-Jarrow-Morton (HJM) model, together with papers on topics

2.	Record Nr.	UNINA9910154842003321
	Autore	Labrecque Ellen
	Titolo	Ada Lovelace and computer algorithms / / by Ellen Labrecque
	Pubbl/distr/stampa	Ann Arbor, Michigan : , : Cherry Lake Publishing, , [2017] ©2017
	ISBN	1-63472-243-4
	Descrizione fisica	1 online resource (24 pages) : illustrations
	Collana	21st Century Junior Library. Women Innovators
	Disciplina	510.92
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	Formato	Materiale a stampa
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	Nota di bibliografia	Includes bibliographical references and index.

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Autore	Rabaev Moshe
Titolo	Aviation Fuel Problems and Solutions: From Refinery to Wingtip / / edited by Moshe Rabaev, Joanna M Bauldreay, Frederick Passman, Raj Shah, Liel Mazar
Pubbl/distr/stampa	Cham : , : Springer Nature Switzerland : , : Imprint : Springer, , 2025
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Edizione	[1st ed. 2025.]
Descrizione fisica	1 online resource (689 pages)
Collana	Energy Series
Disciplina	621.312132
Soggetti	Cogeneration of electric power and heat Fossil fuels Aerospace engineering Astronautics Chemistry, Technical Chemicals - Safety measures Fossil Fuel Aerospace Technology and Astronautics Industrial Chemistry Chemical Safety
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
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Nota di contenuto	An Introduction to Aviation Fuels and Specifications -- The Impact of Crude Sources and Processing on Jet Fuel Properties and Performance -- The Properties and Performance of Jet Fuel from Alternative Sources -- Additives in Aviation Fuels -- Risk Assessment in Supply Chain and Logistics -- Filtration Systems -- Pipelines, Temporary and Permanent Storage Facilities -- Common Practice in Aviation Fuel Handling Equipment -- Representative Sampling -- Monitoring, Prevention, and Treatment of Microbiological Growth -- Aviation Gasoline -- Aviation Fuel Army Considerations -- Aviation Fuel Navy Considerations -- Fuel Stability -- Advanced Research Test Methods for Dissolved Contaminants in Aviation Fuels -- Advanced Research Test Methods for Heterogeneous Contaminants in Aviation Fuels -- Corrosivity and

Corrosion -- Aerospace Fuel Systems Failure Analysis -- The Effects of the Fuel Composition on Non Metal Materials in Aircraft Systems -- The Influence of Fuel Complexity on Propulsion Processes -- Switching Between Fuel Types.

Sommario/riassunto

This book is a modern, comprehensive manual for fuel handling, quality control, problem-solving, and remediation methods. An international collaborative effort of experts from many fields, it provides operational insight and a wealth of technical and practical knowledge. Aviation Fuel Problems and Solutions includes chapters on numerous issues fuel engineers face using the "well-to-wheel" approach, including; the effect of crude oil on fuel quality; refinery/distribution additives; issues that can arise during storage and transportation, pumping and filtration; typical challenges in military applications; laboratory methods for investigations; contamination and compatibility research; and aerospace fuel systems failure analysis. In addition, a specific section is dedicated to modern sustainable aviation fuel approval and processes as the industry transitions to a low carbon world. This handbook will provide a thorough reference book for engineers, researchers, and decision makers alike.