

1.	Record Nr.	UNINA990005662980403321
	Autore	Marchesini, Giovanni <1868-1931>
	Titolo	L'educazione della coscienza : Breve antologia commentata di classici della pedagogia / Giovanni Marchesini
	Pubbl/distr/stampa	Firenze : R. Bemporad & Figlio, 1926
	Descrizione fisica	208 p. ; 20 cm
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	Collocazione	P.1 PE 366
	Lingua di pubblicazione	Italiano
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	Livello bibliografico	Monografia
2.	Record Nr.	UNISA990000643500203316
	Autore	GARILLI, Alessandro
	Titolo	Il lavoro e la mafia : un'analisi giuridica del mercato del lavoro in Sicilia / Alessandro Garilli
	Pubbl/distr/stampa	Torino : G. Giappichelli, 1994
	ISBN	88-348-4101-8
	Descrizione fisica	X, 116 p. ; 23 cm
	Disciplina	364.1
	Soggetti	Sicilia - Politica sociale Mafia - Legislazione speciale
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3. Record Nr.	UNINA9910139577603321
Titolo	Dynamic copula methods in finance [[electronic resource] /] / Umberto Cherubini ... [et al.]
Pubbl/distr/stampa	Hoboken, NJ, : Wiley, 2011
ISBN	1-118-46740-X 1-283-29530-X 9786613295309 1-119-95451-7
Edizione	[2nd ed.]
Descrizione fisica	1 online resource (286 p.)
Collana	The wiley finance series
Classificazione	BUS027000
Altri autori (Persone)	CherubiniUmberto
Disciplina	332.01/519233
Soggetti	Finance - Mathematical models Mathematics Finances Models matemàtics Llibres electrònics
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Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Dynamic Copula Methods in Finance; Contents; Preface; 1 Correlation Risk in Finance; 1.1 Correlation Risk in Pricing and Risk Management; 1.2 Implied vs Realized Correlation; 1.3 Bottom-up vs Top-down Models; 1.4 Copula Functions; 1.5 Spatial and Temporal Dependence; 1.6 Long-range Dependence; 1.7 Multivariate GARCH Models; 1.8 Copulas and Convolution; 2 Copula Functions: The State of the Art; 2.1 Copula Functions: The Basic Recipe; 2.2 Market Co-movements; 2.3 Delta Hedging Multivariate Digital Products; 2.4 Linear Correlation; 2.5 Rank Correlation; 2.6 Multivariate Spearman's Rho 2.7 Survival Copulas and Radial Symmetry2.8 Copula Volume and Survival Copulas; 2.9 Tail Dependence; 2.10 Long/Short Correlation; 2.11 Families of Copulas; 2.11.1 Elliptical Copulas; 2.11.2 Archimedean Copulas; 2.12 Kendall Function; 2.13 Exchangeability; 2.14 Hierarchical Copulas; 2.15 Conditional Probability and Factor Copulas; 2.16 Copula Density and Vine Copulas; 2.17 Dynamic Copulas; 2.17.1 Conditional Copulas; 2.17.2 Pseudo-copulas; 3 Copula Functions and Asset Price

Dynamics; 3.1 The Dynamics of Speculative Prices; 3.2 Copulas and Markov Processes: The DNO approach
 3.2.1 The * and Product Operators 3.2.2 Product Operators and Markov Processes; 3.2.3 Self-similar Copulas; 3.2.4 Simulating Markov Chains with Copulas; 3.3 Time-changed Brownian Copulas; 3.3.1 CEV Clock Brownian Copulas; 3.3.2 VG Clock Brownian Copulas; 3.4 Copulas and Martingale Processes; 3.4.1 C-Convolution; 3.4.2 Markov Processes with Independent Increments; 3.4.3 Markov Processes with Dependent Increments; 3.4.4 Extracting Dependent Increments in Markov Processes; 3.4.5 Martingale Processes; 3.5 Multivariate Processes; 3.5.1 Multivariate Markov Processes
 3.5.2 Granger Causality and the Martingale Condition 4 Copula-based Econometrics of Dynamic Processes; 4.1 Dynamic Copula Quantile Regressions; 4.2 Copula-based Markov Processes: Non-linear Quantile Autoregression; 4.3 Copula-based Markov Processes: Semi-parametric Estimation; 4.4 Copula-based Markov Processes: Non-parametric Estimation; 4.5 Copula-based Markov Processes: Mixing Properties; 4.6 Persistence and Long Memory; 4.7 C-convolution-based Markov Processes: The Likelihood Function; 5 Multivariate Equity Products; 5.1 Multivariate Equity Products
 5.1.1 European Multivariate Equity Derivatives 5.1.2 Path-dependent Equity Derivatives; 5.2 Recursions of Running Maxima and Minima; 5.3 The Memory Feature; 5.4 Risk-neutral Pricing Restrictions; 5.5 Time-changed Brownian Copulas; 5.6 Variance Swaps; 5.7 Semi-parametric Pricing of Path-dependent Derivatives; 5.8 The Multivariate Pricing Setting; 5.9 H-Condition and Granger Causality; 5.10 Multivariate Pricing Recursion; 5.11 Hedging Multivariate Equity Derivatives; 5.12 Correlation Swaps; 5.13 The Term Structure of Multivariate Equity Derivatives; 5.13.1 Altiplanos; 5.13.2 Everest
 5.13.3 Spread Options

Sommario/riassunto

The latest tools and techniques for pricing and risk management. This book introduces readers to the use of copula functions to represent the dynamics of financial assets and risk factors, integrated temporal and cross-section applications. The first part of the book will briefly introduce the standard theory of copula functions, before examining the link between copulas and Markov processes. It will then introduce new techniques to design Markov processes that are suited to represent the dynamics of market risk factors and their co-movement, providing techniques to both e