1.

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2.

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Nota di contenuto	PART 1 - Introduction; CHAPTER 1 On the Role of Financial Markets and Institutions; 1.1 Finance: The Time Dimension; 1.2 Desynchronization: The Risk Dimension; 1.3 The Screening and Monitoring Functions of the Financial System; 1.4 The Financial System and Economic Growth; 1.5

Financial Intermediation and the Business Cycle; 1.6 Financial Markets and Social Welfare; 1.7 Conclusion; References; Complementary Readings; Appendix: Introduction to General Equilibrium Theory; Pareto Optimal Allocations; Competitive Equilibrium; CHAPTER 2 The Challenges of Asset Pricing: A Road Map
2.1 The Main Question of Financial Theory 2.2 Discounting Risky Cash Flows: Various Lines of Attack; 2.3 Two Main Perspectives: Equilibrium versus Arbitrage; 2.4 This Is Not All of Finance!; 2.4.1 Corporate Finance; 2.4.2 Capital Structure; 2.4.3 Taxes and Capital Structure; 2.4.4 Capital Structure and Agency Costs; 2.4.5 The Pecking Order Theory of Investment Financing; 2.5 Conclusions; References; PART 2 - The Demand for Financial Assets; CHAPTER 3 Making Choices in Risky Situations; 3.1 Introduction; 3.2 Choosing Among Risky Prospects: Preliminaries
3.3 A Prerequisite: Choice Theory Under Certainty 3.4 Choice Theory Under Uncertainty: An Introduction; 3.5 The Expected Utility Theorem; 3.6 How Restrictive Is Expected Utility Theory? The Allais Paradox; 3.7 Generalizing the VNM Expected Utility Representation; 3.7.1 Preference for the Timing of Uncertainty Resolution; 3.7.2 Preferences That Guarantee Time-Consistent Planning; 3.7.3 Preferences Defined over Outcomes Other Than Fundamental Payoffs; 3.7.4 Nonlinear Probability Weights; 3.8 Conclusions; References; CHAPTER 4 Measuring Risk and Risk Aversion; 4.1 Introduction
4.2 Measuring Risk Aversion 4.3 Interpreting the Measures of Risk Aversion; 4.3.1 Absolute Risk Aversion and the Odds of a Bet; 4.3.2 Relative Risk Aversion in Relation to the Odds of a Bet; 4.3.3 Risk-Neutral Investors; 4.4 Risk Premium and Certainty Equivalence; 4.5 Assessing the Level of Relative Risk Aversion; 4.6 The Concept of Stochastic Dominance; 4.7 Mean Preserving Spreads; 4.8 Conclusions; References; Appendix: Proof of Theorem 4.2; CHAPTER 5 Risk Aversion and Investment Decisions, Part 1; 5.1 Introduction
5.2 Risk Aversion and Portfolio Allocation: Risk-Free versus Risky Assets 5.2.1 The Canonical Portfolio Problem; 5.2.2 Illustration and Examples; 5.3 Portfolio Composition, Risk Aversion, and Wealth; 5.4 Special Case of Risk-Neutral Investors; 5.5 Risk Aversion and Risky Portfolio Composition; 5.6 Risk Aversion and Savings Behavior; 5.6.1 Savings and the Riskiness of Returns; 5.6.2 Illustrating Prudence; 5.6.3 The Joint Saving-Portfolio Problem; 5.7 Separating Risk and Time Preferences; 5.8 Conclusions; References
CHAPTER 6 Risk Aversion and Investment Decisions, Part II: Modern Portfolio Theory

Sommario/riassunto

The second edition of this authoritative textbook continues the tradition of providing clear and concise descriptions of the new and classic concepts in financial theory. The authors keep the theory accessible by requiring very little mathematical background. First edition published by Prentice-Hall in 2001- ISBN 0130174467.The second edition includes new structure emphasizing the distinction between the equilibrium and the arbitrage perspectives on valuation and pricing, as well as a new chapter on asset management for the long term investor. ""This book does admirably...