1.

Record Nr.	UNINA9910452456003321
Titolo	Financial hedging [[electronic resource] /] / Patrick N. Catlere, editor
Pubbl/distr/stampa	New York, : Nova Science Publishers, c2009
ISBN	1-60876-670-5
Descrizione fisica	1 online resource (283 p.)
Altri autori (Persone)	CatlerePatrick N
Disciplina	332.64/524
Soggetti	Financial futures Hedging (Finance) Risk management Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	""Financial Hedging""; ""Contents""; ""Preface""; ""Research and Review Studies""; ""Homogeneous and Non-homogeneous Semi-markov Backward Credit Risk Migration Models""; ""Abstract""; ""1. Introduction""; ""2. Discrete Time Semi-markov Processes""; ""3. Discrete Time Backward Semi-markov Processes""; ""4. Reliability Models""; ""5. Credit Risk Problem""; ""6. Results from Homogeous Credit Risk Model""; ""7. Results from Non Homogeous Credit Risk Model""; ""References""; ""Towards an Integrated Theory of Corporate Hedging and Capital Structure Decisions""; ""Abstract""; ""I. Introduction"" ""II. Financial Distress Costs and Corporate Taxes Constitute an Optimal Degree of Leverage""""III. Corporate Hedging Benefits Shareholders by Reducing Financial Distress Costs and Taxes""; ""IV. Corporate Hedging Benefits Shareholders by Raising Optimal Leverage""; ""V. Trading-off the Costs and Benefits of Corporate Hedging: Who Hedges More?""; ""VI. Case Study: Hewlett-Packard vs. Safeway""; ""VII. Conclusions""; ""References""; ""Probability Weighting in Futures Hedging""; ""Abstract""; ""Introduction""; ""Prospect Theory""; ""The Weighting Function"" ""Parameters of the Weighting Function""""Empirical Evidence""; ""Research Method""; ""Numerical Simulation""; ""Results"";

""Conclusion""; ""References""; ""Hedging Effectiveness with S&P500 Index Futures under Different Volatility Regimes""; ""Abstract""; ""1. Introduction""; ""2. Hedging Strategy - Minimum Variance Hedge Ratio""; ""3. Implementation of MVHR""; ""4. Data and Empirical Results""; ""5. Conclusion""; ""References""; ""American and European Portfolio Selection Strategies: The Markovian Approach""; ""Abstract""; ""1. Introduction""; ""2. Modeling Markov Processes""
""3. The Portfolio Selection Problem""""4. A First Ex-Post Empirical Comparison among Dynamic Portfolio Strategies""; ""5. Conclusion""; ""6. Appendix: Some Possible Improvements""; ""Acknowledgement""; ""References""; ""Hedging, Liquidity, and the Multinational Firm under Exchange Rate Uncertainty""; ""Abstract""; ""1. Introduction""; ""2. The Model""; ""3. Optimal Hedging and Sales Decisions""; ""4. Hedging Role of Futures Spreads""; ""5. Hedging Role of Options""; ""6. Conclusions""; ""References""; ""Cross-Hedging for the Multinational Firm under Exchange Rate Uncertainty""; ""Abstract""
""1. Introduction""""2. The Model""; ""3. The Benchmark Case of Perfect Hedging""; ""4. Optimal Decisions under Cross-Hedging""; ""5. Hedging Role of Options""; ""6. Conclusion""; ""References""; ""Option Pricing and Hedging in the Presence of Transaction Costs and Nonlinear Partial Differential Equations""; ""Abstract""; ""1. Introduction""; ""2. Modelling the Transaction Costs""; ""3. The Leland's Approach to Option Pricing and Hedging""; ""4. Utility-Based Option Pricing and Hedging""; ""5. Conclusion""; ""Acknowledgements""; ""References""; ""Short Communications""
""Time Horizon-Specific Hedging in Commodity Markets""

2.

Record Nr.	UNISALENTO991002572139707536
Autore	Tarrow, Sidney
Titolo	Democrazia e disordine : movimenti di protesta e politica in Italia, 1965-1975 / Sidney Tarrow
Pubbl/distr/stampa	Roma ; Bari : Laterza, 1990
ISBN	8842035386
Descrizione fisica	VII, 307 p. : ill. ; 21 cm.
Collana	Libri del tempo Laterza ; 220
Disciplina	322.440945
Soggetti	Italia Politica 1965-1975
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia

3.

Record Nr.	UNISALENTO991000918749707536
Autore	Barberini, Giovanni
Titolo	Sicurezza e cooperazione da Vancouver a Vladivostok : introduzione allo studio dell'Organizzazione per la sicurezza e la cooperazione in Europa (OSCE) / Giovanni Barberini
Pubbl/distr/stampa	Torino : G. Giappichelli, c2004
ISBN	8834843894
Edizione	[2. ed. riv. e aggiornata]
Descrizione fisica	xxv, 272 p. ; 24 cm
Disciplina	341.72
Soggetti	Organizzazione per la sicurezza e la cooperazione in Europa
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	In testa al front.: Istituto di studi giuridici internazionali, CNR