

1. Record Nr.	UNINA9910463088503321
Autore	Diebold Francis X. <1959->
Titolo	Yield curve modeling and forecasting [[electronic resource]] : the dynamic Nelson-Siegel approach / / Francis X. Diebold and Glenn D. Rudebusch
Pubbl/distr/stampa	Princeton, : Princeton University Press, c2013
ISBN	1-299-05121-9 1-4008-4541-6
Edizione	[Course Book]
Descrizione fisica	1 online resource (225 p.)
Collana	The Econometric and Tinbergen Institutes lectures
Altri autori (Persone)	Rudebusch Glenn D. <1959->
Disciplina	332.63/2042
Soggetti	Bonds - Mathematical models 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	Front matter -- Contents -- Illustrations -- Introduction -- Preface -- Additional Acknowledgment -- 1. Facts, Factors, and Questions -- 2. Dynamic Nelson-Siegel -- 3. Arbitrage-Free Nelson-Siegel -- 4. Extensions -- 5. Macro-Finance -- 6. Epilogue -- Appendixes -- Appendix A: Two-Factor AFNS Calculations -- Appendix B: Details of AFNS Restrictions -- Appendix C: The AFGNS Yield-Adjustment Term -- Bibliography -- Index
Sommario/riassunto	Understanding the dynamic evolution of the yield curve is critical to many financial tasks, including pricing financial assets and their derivatives, managing financial risk, allocating portfolios, structuring fiscal debt, conducting monetary policy, and valuing capital goods. Unfortunately, most yield curve models tend to be theoretically rigorous but empirically disappointing, or empirically successful but theoretically lacking. In this book, Francis Diebold and Glenn Rudebusch propose two extensions of the classic yield curve model of Nelson and Siegel that are both theoretically rigorous and empirically successful. The first extension is the dynamic Nelson-Siegel model (DNS), while the second takes this dynamic version and makes it arbitrage-free (AFNS). Diebold and Rudebusch show how these two models are just slightly different implementations of a single unified

approach to dynamic yield curve modeling and forecasting. They emphasize both descriptive and efficient-markets aspects, they pay special attention to the links between the yield curve and macroeconomic fundamentals, and they show why DNS and AFNS are likely to remain of lasting appeal even as alternative arbitrage-free models are developed. Based on the Econometric and Tinbergen Institutes Lectures, Yield Curve Modeling and Forecasting contains essential tools with enhanced utility for academics, central banks, governments, and industry.

2. Record Nr.	UNISALENTO991001011939707536
Autore	Steel, W.H.
Titolo	Interferometry / W.H. Steel
Pubbl/distr/stampa	London : Cambridge University Press, 1967
Descrizione fisica	ix, 271 p. : ill. ; 23 cm.
Classificazione	53.0.64 53.2.4 53.2.248 535'.4 QC411
Soggetti	Interference
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia

3. Record Nr.	UNINA9910701577303321
Autore	McIntyre David H
Titolo	Photogeologic map of the Cambridge quadrangle and western half of Council quadrangle, western, Idaho [[electronic resource] /] / by David H. McIntyre
Pubbl/distr/stampa	[Reston, Va.] : , : U.S. Dept. of the Interior, U.S. Geological Survey, , 1976
Descrizione fisica	1 online resource (1 map)
Collana	Open-file report ; ; 76-857
Soggetti	Geology - Idaho - Adams County Geology - Idaho - Washington County Maps.
Lingua di pubblicazione	Inglese
Formato	Materiale cartografico a stampa
Livello bibliografico	Monografia
Note generali	Blue line print. Relief shown by contours and spot heights. Title from title screen (viewed on Mar. 15, 2012). "Base from U.S. Geological Survey, Cambridge, 1957, Council, 1954."
Nota di bibliografia	Includes text, location map, and bibliographical references.