

1. Record Nr.	UNISALENTO991003455399707536
Autore	Cohen, Bernard L.
Titolo	Il cuore dell'atomo : la struttura del nucleo atomico / Bernard L. Cohen
Pubbl/distr/stampa	Bologna : Zanichelli, 1979
Descrizione fisica	118 p : ill ; 19 cm
Collana	BMS ; 31 Biblioteca di Monografie Scientifiche ; 31
Classificazione	53(023) 53.4.1
Altri autori (Persone)	Canalini, Donatello Cecchi, Pier Francesco
Disciplina	539.7
Soggetti	Atoms Nuclear physics
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Tit. Orig.: The heart of the atom Traduzione di Donatello Canalini, Pier Francesco Cecchi

2. Record Nr.	UNISA996218684903316
Autore	Speg
Titolo	76 Ways to Increase Special Event Attendance
Pubbl/distr/stampa	[Place of publication not identified], : Jossey Bass Imprint, 2013
ISBN	1-118-70389-8
Descrizione fisica	1 online resource (46 pages)
Disciplina	394.2
Soggetti	Handbooks and manuals Special events - Planning
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Sommario/riassunto	Originally published by Stevenson, Inc. , this practice resource provides readers with a wide assortment of strategies aimed at increasing attendance for special events. It includes a variety of techniques to promote events and strategies for attracting the intended constituents.

3. Record Nr.	UNINA9910349465003321
Autore	Glau Kathrin
Titolo	Innovations In Insurance, Risk- And Asset Management - Proceedings Of The Innovations In Insurance, Risk- And Asset Management Conference
Pubbl/distr/stampa	World Scientific Publishing Co, 2018 Singapore : , : World Scientific Publishing Company, , 2018 ©2019
ISBN	981-327-256-2 981-327-255-4
Descrizione fisica	1 online resource (469 pages)
Altri autori (Persone)	LindersDaniel MinAleksey SchererMatthias SchneiderLorenz ZagstRudi
Disciplina	368
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Intro -- Contents -- Foreword -- Preface -- About the Editors -- Part I. Innovations in Risk Management -- 1. Behavioral Value Adjustments for Mortgage Valuation -- 1. Introduction -- 2. Literature review -- 3. A general framework for modeling behavioral risk -- 3.1. Defining behavioral risk -- 3.2. A general framework in parallel with credit risk -- 3.3. Behavioral risk adjustments -- 3.4. A general formula for portfolio valuation -- 4. Mortgage portfolio valuation with BIX model -- 4.1. Heterogeneity and granularity -- 4.2. Market factors -- 4.3. Exogenous factors -- 4.4. Marginal exercise probabilities -- 4.5. Hints for calibration -- 4.6. Survival exercise probabilities -- 4.7. Portfolio pricing -- 4.7.1. Expression for $I_{10}(X)$ -- 4.7.2. Expression for $I_{11}(X)$ -- 4.7.3. Expression for $I_{12}(X)$ -- 4.8. Simulation -- 5. Conclusion -- 6. Appendix -- References -- 2. Wrong-Way Risk Adjusted Exposure: Analytical Approximations for Options in Default Intensity Models -- 1. Introduction -- 2. Call and put risk-neutral dynamics -- 3. Expected

positive exposures under no WWR -- 4. Expected positive exposures under WWR -- 5. Proxys of ts -- 5.1. Q-expectation -- 5.2. Approximation of QCT -expectation -- 6. Potential future exposures (PFE) -- 7. Numerical experiments -- 8. Conclusion -- References -- 3.

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14. On Consistency of the Omega Ratio with Stochastic Dominance Rules --
 1. Introduction --
 2. Omega ratios and stochastic dominance --
 3. Omega ratios and combined concave and convex stochastic dominance --
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15. Chance-Risk Classification of Pension Products: Scientific Concepts and Challenges --
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 2. Typical private pension products offered in Germany --
 3. Aspects of chance-risk classification concepts --
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16. Forward versus

Spot Price Modeling -- 1. Introduction -- 2. Spot and forward model -- 2.1. Spot model -- 2.2. Forward model -- 2.2.1. Wealth process model -- 3. First example: CEV model -- 4. Second example: JDCEV model -- 5. Implications for modeling -- 6. Conclusion -- Appendix A. Martingale property of driving process -- Appendix B. Density of ST in JDCEV model -- References -- 17. Replication Methods for Financial Indexes -- 1. Introduction -- 2. Replication methods -- 2.1. Factorial approach for strong replication -- 2.2. Weak replication. 2.2.1. Implementation steps.

Sommario/riassunto

This book covers recent developments in the interdisciplinary fields of actuarial science, quantitative finance, risk- and asset management. The authors are leading experts from academia and practice who participated in Innovations in Insurance, Risk- and Asset Management, an international conference held at the Technical University of Munich in 2017. The topics covered include the mathematics of extreme risks, systemic risk, model uncertainty, interest rate and hybrid models, alternative investments, dynamic investment strategies, quantitative risk management, asset liability management, liability driven investments, and behavioral finance. This timely selection of topics is highly relevant for the financial industry and addresses current issues both from an academic as well as from a practitioner's point of view.
