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Título: Capacity Reservation For Capital-Intensive Technologies. An Options Approach

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This book addresses two key issues of central importance in emerging electronic markets: first, improved coordination of supply and demand through options / forward contracts on output and capacity, and second the integration of such contracting methods with B2B exchanges and electronic markets. The book provides both a thorough review and synthesis of the growing literature in these areas as well extending this literature to accommodate state-dependent demand and contracting. The latter is an important issue since the spot markets for many markets, e.g. energy, are fundamentally conditioned on such variables as temperature, and therefore these "states" need to be accommodated in the underlying theory of financial instruments supporting such contracting. A discussion of emerging applications in logistics, energy, chemicals and e-manufacturing illustrate the importance of the subject matter.

Table of contents Introduction.- Literature Review.- The Valuation of Options on Capacity.- Extensions to the Option Valuation Model.- Managerial Insights and Conclusion.- References.- Index.