

1.	Record Nr.	UNINA990000049920403321
	Autore	Klemin, Alexander
	Titolo	Airplane stress analysis : an introduction treatise / Alexander Klemin ; with the collaboration of George F.Titterton.
	Pubbl/distr/stampa	New York : The Ronald press company, 1929
	Descrizione fisica	XI, 277 p. : ill. ; 22 cm
	Disciplina	629.134 1
	Locazione	FINBC
	Collocazione	13 F 11 10
	Lingua di pubblicazione	Italiano
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	Livello bibliografico	Monografia
2.	Record Nr.	UNINA9910143676503321
	Titolo	Multi-moment asset allocation and pricing models [[electronic resource] /] / edited by Emmanuel Jurczenko and Bertrand Maillet
	Pubbl/distr/stampa	Chichester, England ; ; Hoboken, NJ, : John Wiley & Sons, Inc., c2006
	ISBN	1-119-20183-7 1-280-64915-1 9786610649150 0-470-05799-8
	Descrizione fisica	1 online resource (259 p.)
	Collana	Wiley finance series
	Altri autori (Persone)	JurczenkoEmmanuel MailletBertrand
	Disciplina	332.601/5195 332.6015195
	Soggetti	Investments - Mathematical models Asset allocation - Mathematical models Capital assets pricing model Electronic books.
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Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	<p>Theoretical foundations of asset allocations and pricing models with higher-order moments / Emmanuel Jurczenko and Bertrand Maillet -- On certain geometric aspects of portfolio optimisation with higher moments -- / Gustavo M. de Athayde and Renato G. Flores Jr. -- Hedge funds portfolio selection with higher-order moments : a nonparametric mean-variance-skewness-Kurtosis efficient frontier / Emmanuel Jurczenko, Bertrand Maillet and Paul Merlin -- Higher order moments and beyond / Luisa Tibiletti -- Gram-Charlier expansions and portfolio selection in non-Gaussian universes / Francois Desmoulin-Lebeault -- The four-moment capital asset pricing model : between asset pricing and asset allocation / Emmanuel Jurczenko and Bertrand Maillet -- Multi-moment method for portfolio management : generalized capital asset pricing model in homogeneous and heterogeneous markets / Yannick Malevergne and Didier Sornette -- Modeling the dynamics of conditional dependency between financial series / Eric Jondeau and Michael Rockinger -- A test of the homogeneity of asset pricing models / Giovanni Barone-Adesi, Patrick Gagliardini and Giovanni Urga.</p>
Sommario/riassunto	<p>While mainstream financial theories and applications assume that asset returns are normally distributed and individual preferences are quadratic, the overwhelming empirical evidence shows otherwise. Indeed, most of the asset returns exhibit "fat-tails" distributions and investors exhibit asymmetric preferences. These empirical findings lead to the development of a new area of research dedicated to the introduction of higher order moments in portfolio theory and asset pricing models. Multi-moment asset pricing is a revolutionary new way of modeling time series in finance which allows various</p>