1. Record Nr. UNINA990003363370403321

Autore	Brasca, Luigi
Titolo	Prontuario per calcoli finanziari e attuariali : con le tavole per i programmatori / Luigi Brasca
Pubbl/distr/stampa	Milano, : Ghisetti & Corvi, stampa 1990
Edizione	[30.ed.]
Descrizione fisica	479 p. ; 24 cm
Disciplina	519.4
Locazione	DECBC
Collocazione	MSMF4A MSMF4B(SR)
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr. UNINA9910254205303321

Titolo	Causal Inference in Econometrics / / edited by Van-Nam Huynh, Vladik Kreinovich, Songsak Sriboonchitta
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2016
ISBN	3-319-27284-5
Edizione	[1st ed. 2016.]
Descrizione fisica	1 online resource (XI, 638 p. 106 illus., 15 illus. in color.)
Collana	Studies in Computational Intelligence, , 1860-9503 ; ; 622
Disciplina	330.015195
Soggetti	Computational intelligence Social sciences - Mathematics Security systems Computational Intelligence Mathematics in Business, Economics and Finance Security Science and Technology
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di contenuto	Intro -- Preface -- Contents -- Part I Fundamental Theory -- Validating Markov Switching VAR Through Spectral Representations -- 1 Introduction -- 2 Spectra of Markov Switching VAR -- 2.1 The Case of Hidden Markov Process -- 2.2 The Case of MS VAR(p) -- 3 Frequency Variability in Real Data -- 4 Conclusion -- References -- Rapid Optimal Lag Order Detection and Parameter Estimation of Standard Long Memory Time Series -- 1 Introduction -- 2 Preliminaries -- 2.1 Fractionally Differenced Long Memory Processes -- 3 State Space Representation of an ARFIMA Time Series -- 3.1 State Space Representation of ARFIMA Model -- 3.2 KF and Estimation Process -- 4 Simulation Results -- 5 Empirical Evidence -- 6 Concluding Remarks -- References -- Spatial Econometric Analysis: Potential Contribution to the Economic Analysis of Smallholder Development -- 1 Introduction -- 2 Advances in Data to Capture Spatial Heterogeneity -- 2.1 GIS and GPS Mapping -- 2.2 Big Data -- 2.3 Increased Availability of Panel Data Sets -- 3 Review of Existing Literature on Spatial Econometric Analysis of Smallholder Development

-- 3.1 Recent Progress in Spatial Econometric Modelling -- 3.2 Use of Spatial Econometric Analysis to Study Spillovers and Spatial Interaction -- 3.3 Environmental and Land Use Applications -- 3.4 Accounting for Space in Analyses of Technology Adoption and Productivity -- 4 Potential Areas for Analysis Using Spatial Econometric Methods: Examples from the Philippines -- 4.1 Spatial Heterogeneity in the Rural Sector of the Philippines: Example of Rice Ecosystems -- 4.2 Assessment of Smallholder Response to Rural Development Interventions -- 4.3 Measuring, Decomposing and Explaining TFP Growth in Smallholder Farming -- 5 Prospects and Conclusions -- References -- Consistent Re-Calibration in Yield Curve Modeling: An Example -- 1 Introduction.
2 Hull--White Extended Discrete-Time Vasicek Model -- 2.1 Discrete-Time (One-Factor) Vasicek Model -- 2.2 Hull--White Extended Version of the Vasicek Model -- 2.3 Calibration of Hull--White Extension -- 3 Consistent Re-Calibration Models -- 3.1 Consistent Re-Calibration Algorithm -- 3.2 Heath-Jarrow-Morton Representation of the CRC Algorithm -- 4 Real World Dynamics and Market-Price of Risk -- 5 Choice of Parameter Process -- 5.1 Pricing Model Approach Interpretation -- 5.2 Historical Calibration of the Prediction Model -- 5.3 Continuous-Time Modeling Motivated Inference -- 6 Conclusions -- 7 Swiss Currency CHF Example -- References -- Autoregressive Conditional Duration Model with an Extended Weibull Error Distribution -- 1 Introduction -- 2 Extended Weibull Distribution -- 2.1 Properties of EW Distribution -- 3 ACD Model with EW Distribution -- 4 Bayesian Estimation Methodology -- 5 Simulation Study -- 5.1 Random Variates Generation -- 5.2 Simulation -- 6 Empirical Analysis -- 6.1 Trade Duration Data -- 6.2 Daily Range Data -- 7 Conclusion -- References -- Across-the-Board Spending Cuts Are Very Inefficient: A Proof -- 1 Formulation of the Problem: Are Across-the-Board Spending Cuts Economically Reasonable -- 2 Let Us Formulate the Problem in Precise Terms -- 3 Analysis of the Problem -- References -- Invariance Explains Multiplicative and Exponential Skedactic Functions -- 1 Why Are Multiplicative and Exponential Skedactic Functions Empirically Successful: Formulation of the Problem -- 2 Natural Invariances -- 3 Case of Scale Invariance: Definitions and the Main Result -- 4 Case of Shift-Invariance: Definitions and the Main Result -- 5 General Case -- 6 Proofs -- References -- Why Some Families of Probability Distributions Are Practically Efficient: A Symmetry-Based Explanation -- 1 Formulation of the Problem -- 2 Our Main Idea.
3 Which Objective Functions Are Invariant? -- 4 Which Constraints Are Invariant? -- 5 Invariant Objective Functions and Constraints: Summary -- 6 Resulting Distributions -- 6.1 All Constraints Are Both Shift- and Scale-Invariant, Objective Function is Entropy -- 6.2 All Constraints Are Both Shift- and Scale-Invariant, Objective Function is Generalized Entropy -- 6.3 All Constraints Are Scale-Invariant Relative to the Same Value x0, Objective Function is Entropy -- 6.4 All Constraints Are Shift-Invariant, Objective Function Is Entropy -- 6.5 All Constraints Are Shift-Invariant, Objective Function Is Generalized Entropy -- 6.6 Different Constraints Have Different Symmetries, Objective Function Is Entropy -- 6.7 Different Constraints Have Different Symmetries, Objective Function is Generalized Entropy -- 7 Conclusion -- References -- The Multivariate Extended Skew Normal Distribution and Its Quadratic Forms -- 1 Introduction -- 2 The Multivariate Extended Skew Normal Distribution -- 3 Extended Noncentral Skew Chi-Square Distributions -- 4 The Distribution of Quadratic Form of Y -- References -- Multiple Copula Regression Function and Directional Dependence Under Multivariate Non-exchangeable Copulas -- 1 Introduction -- 2

Multivariate Copula Based Directional Dependence -- 2.1 Multivariate Non-exchangeable Copulas -- 2.2 Directional Dependence Using Copula-Based Multiple Regression -- 3 Multivariate Non-exchangeable Copulas and Their Application to Directional Dependence -- 3.1 Skew Normal Copulas -- 3.2 Multivariate Non-exchangeable Generalized FGM Copula -- References -- On Consistency of Estimators Based on Random Set Vector Observations -- 1 Introduction -- 2 Characterization of the Joint Belief Function of Discrete Random Set Vector -- 3 Bivariate CAR Models -- 4 The Likelihood Function of Random Set Vector Observations -- References.
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Modeling Dependence of Health Behaviors Using Copula-Based Bivariate Ordered Probit -- 1 Introduction -- 2 Data -- 3 Copula-Based Bivariate Ordered Probit Models -- 4 Results and Discussion -- 4.1 Factors Affecting Alcohol Consumption and Physical Activity Behaviors -- 4.2 Factors Affecting Tobacco Consumption and Physical Activity Behaviors -- 4.3 Factors Affecting Alcohol Consumption and Tobacco Consumption Behaviors -- 4.4 Dependence Measures of Health Behaviors Pairs -- 5 Concluding Remarks -- References -- Reinvestigating the Effect of Alcohol Consumption on Hypertension Disease -- 1 Introduction -- 2 Data -- 3 Switching Regression Model for Level of Hypertension -- 4 Results and Discussion -- 4.1 Binary Choice Equation for Alcohol Consumption -- 4.2 Factors Affecting Hypertension Level for Non-alcohol Users -- 4.3 Factors Affecting Hypertension Level for Alcohol Users -- 4.4 Effect of Alcohol Consumption on Blood Pressure Level -- 5 Concluding Remarks -- References -- Optimizing Stock Returns Portfolio Using the Dependence Structure Between Capital Asset Pricing Models: A Vine Copula-Based Approach -- 1 Introduction -- 2 Copulas and Vine Copulas -- 2.1 Vine Copulas -- 2.2 Drawable Vine (D-vine) -- 2.3

Canonical Vine (C-vine) -- 3 An Application and Empirical Results -- 3.1 Capital Asset Pricing Model:CAPM -- 3.2 Optimal Portfolio with Conditional Value at Risk via Vine-Copulas -- 3.3 Data -- 3.4 Experimental Results -- 4 Concluding Remarks -- References -- Analysis of Transmission and Co-Movement of Rice Export Prices Between Thailand and Vietnam -- 1 Introduction -- 2 Methodology -- 2.1 VAR Models -- 2.2 Copulas -- 2.3 Model Validation -- 3 Empirical Results -- 3.1 The Data -- 3.2 Causality Tests and Impulse Response -- 3.3 Estimate Results of Copulas -- 4 Conclusions -- References. Modeling Co-Movement and Risk Management of Gold and Silver Spot Prices.

Sommario/riassunto

This book is devoted to the analysis of causal inference which is one of the most difficult tasks in data analysis: when two phenomena are observed to be related, it is often difficult to decide whether one of them causally influences the other one, or whether these two phenomena have a common cause. This analysis is the main focus of this volume. To get a good understanding of the causal inference, it is important to have models of economic phenomena which are as accurate as possible. Because of this need, this volume also contains papers that use non-traditional economic models, such as fuzzy models and models obtained by using neural networks and data mining techniques. It also contains papers that apply different econometric models to analyze real-life economic dependencies.