

1. Record Nr.	UNINA9910964166703321
Autore	Rachev S. T (Svetlozar Todorov)
Titolo	Advanced stochastic models, risk assessment, and portfolio optimization : the ideal risk, uncertainty, and performance measures / / by Svetlozar T. Rachev, Stoyan V. Stoyanov, Frank J. Fabozzi
Pubbl/distr/stampa	Hoboken, N.J., : Wiley [Chichester, : John Wiley, distributor], 2008
ISBN	9786611217303 9786613272959 9781281217301 1281217301 9780470253601 0470253606 9781283272957 1283272954 9781118086148 1118086147
Edizione	[1st ed.]
Descrizione fisica	1 online resource (39 p.)
Collana	The Frank J. Fabozzi series
Altri autori (Persone)	StoyanovStoyan V FabozziFrank J
Disciplina	332
Soggetti	Stochastic processes Mathematical optimization Risk assessment - Mathematical models Portfolio management - Mathematical models
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	Advanced Stochastic Models, Risk Assessment, and Portfolio Optimization; Contents; Preface; Acknowledgments; About the Authors; Chapter 1 Concepts of Probability; 1.1 INTRODUCTION; 1.2 BASIC CONCEPTS; 1.3 DISCRETE PROBABILITY DISTRIBUTIONS; 1.4 CONTINUOUS PROBABILITY DISTRIBUTIONS; 1.5 STATISTICAL MOMENTS AND QUANTILES; 1.6 JOINT PROBABILITY DISTRIBUTIONS; 1.7 PROBABILISTIC INEQUALITIES; 1.8 SUMMARY; BIBLIOGRAPHY; Chapter 2

Optimization; 2.1 INTRODUCTION; 2.2 UNCONSTRAINED OPTIMIZATION; 2.3 CONSTRAINED OPTIMIZATION; 2.4 SUMMARY; BIBLIOGRAPHY; Chapter 3 Probability Metrics; 3.1 INTRODUCTION 3.2 MEASURING DISTANCES: THE DISCRETE CASE 3.3 PRIMARY, SIMPLE, AND COMPOUND METRICS; 3.4 SUMMARY; 3.5 TECHNICAL APPENDIX; BIBLIOGRAPHY; Chapter 4 Ideal Probability Metrics; 4.1 INTRODUCTION; 4.2 THE CLASSICAL CENTRAL LIMIT THEOREM; 4.3 THE GENERALIZED CENTRAL LIMIT THEOREM; 4.4 CONSTRUCTION OF IDEAL PROBABILITY METRICS; 4.5 SUMMARY; 4.6 TECHNICAL APPENDIX; BIBLIOGRAPHY; Chapter 5 Choice under Uncertainty; 5.1 INTRODUCTION; 5.2 EXPECTED UTILITY THEORY; 5.3 STOCHASTIC DOMINANCE; 5.4 PROBABILITY METRICS AND STOCHASTIC DOMINANCE; 5.5 SUMMARY; 5.6 TECHNICAL APPENDIX; BIBLIOGRAPHY Chapter 6 Risk and Uncertainty 6.1 INTRODUCTION; 6.2 MEASURES OF DISPERSION; 6.3 PROBABILITY METRICS AND DISPERSION MEASURES; 6.4 MEASURES OF RISK; 6.5 RISK MEASURES AND DISPERSION MEASURES; 6.6 RISK MEASURES AND STOCHASTIC ORDERS; 6.7 SUMMARY; 6.8 TECHNICAL APPENDIX; BIBLIOGRAPHY; Chapter 7 Average Value-at-Risk; 7.1 INTRODUCTION; 7.2 AVERAGE VALUE-AT-RISK; 7.3 AVaR ESTIMATION FROM A SAMPLE; 7.4 COMPUTING PORTFOLIO AVaR IN PRACTICE; 7.5 BACKTESTING OF AVaR; 7.6 SPECTRAL RISK MEASURES; 7.7 RISK MEASURES AND PROBABILITY METRICS; 7.8 SUMMARY; 7.9 TECHNICAL APPENDIX; BIBLIOGRAPHY Chapter 8 Optimal Portfolios 8.1 INTRODUCTION; 8.2 MEAN-VARIANCE ANALYSIS; 8.3 MEAN-RISK ANALYSIS; 8.4 SUMMARY; 8.5 TECHNICAL APPENDIX; BIBLIOGRAPHY; Chapter 9 Benchmark Tracking Problems; 9.1 INTRODUCTION; 9.2 THE TRACKING ERROR PROBLEM; 9.3 RELATION TO PROBABILITY METRICS; 9.4 EXAMPLES OF r.d. METRICS; 9.5 NUMERICAL EXAMPLE; 9.6 SUMMARY; 9.7 TECHNICAL APPENDIX; BIBLIOGRAPHY; Chapter 10 Performance Measures; 10.1 INTRODUCTION; 10.2 REWARD-TO-RISK RATIOS; 10.3 REWARD-TO-VARIABILITY RATIOS; 10.4 SUMMARY; 10.5 TECHNICAL APPENDIX; BIBLIOGRAPHY; Index

Sommario/riassunto

This groundbreaking book extends traditional approaches of risk measurement and portfolio optimization by combining distributional models with risk or performance measures into one framework. Throughout these pages, the expert authors explain the fundamentals of probability metrics, outline new approaches to portfolio optimization, and discuss a variety of essential risk measures. Using numerous examples, they illustrate a range of applications to optimal portfolio choice and risk theory, as well as applications to the area of computational finance that may be useful to financial engineers.

2. Record Nr.	UNINA9910134670903321
Autore	Skopin Denis
Titolo	La photographie de groupe et la politique de disparition dans la Russie de Staline
Pubbl/distr/stampa	[Place of publication not identified], : L'Harmattan, 2015
ISBN	2-336-37289-4 2-336-72300-X
Collana	Esthétiques La photographie de groupe et la politique de disparition dans la Russie de Staline
Soggetti	Photography - History - Soviet Union Photography of families - Political aspects - Soviet Union Portrait photography - Political aspects - Soviet Union Photography - Retouching - Soviet Union Photographs - Censorship - Soviet Union Photographs - Forgeries - Soviet Union Political persecution - Soviet Union Missing persons - Soviet Union Visual Arts Art, Architecture & Applied Arts Photography
Lingua di pubblicazione	Francese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph