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Nota di contenuto	Title Page; Copyright; Table of Contents; Preface to the Second Edition; Preface; Abbreviations; About the Companion Website; Part I: Motivation; Chapter 1: Introduction; Reference; Chapter 2: A brief course in R; 2.1 Origin and development; 2.2 Getting help; 2.3 Working with R; 2.4 Classes, methods, and functions; 2.5 The accompanying package FRAPO; References; Chapter 3: Financial market data; 3.1 Stylized facts of financial market returns; 3.2 Implications for risk models; References; Chapter 4: Measuring risks; 4.1 Introduction; 4.2 Synopsis of risk measures; 4.3 Portfolio risk concepts ReferencesChapter 5: Modern portfolio theory; 5.1 Introduction; 5.2 Markowitz portfolios; 5.3 Empirical mean-variance portfolios; References; Part II: Risk modelling; Chapter 6: Suitable distributions for returns; 6.1 Preliminaries; 6.2 The generalized hyperbolic distribution; 6.3 The generalized lambda distribution; 6.4 Synopsis of R packages for GHD; 6.5 Synopsis of R packages for GLD; 6.6 Applications of the GHD to risk modelling; 6.7 Applications of the GLD to risk modelling and data analysis; References; Chapter 7: Extreme value theory; 7.1

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7.3 Synopsis of R packages; 7.4 Empirical applications of EVT; References; Chapter 8: Modelling volatility; 8.1 Preliminaries; 8.2 The class of ARCH models; 8.3 Synopsis of R packages; 8.4 Empirical application of volatility models; References; Chapter 9: Modelling dependence; 9.1 Overview; 9.2 Correlation, dependence, and distributions; 9.3 Copulae; 9.4 Synopsis of R packages; 9.5 Empirical applications of copulae; References; Part III: Portfolio optimization approaches; Chapter 10: Robust portfolio optimization; 10.1 Overview; 10.2 Robust statistics
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