

1. Record Nr.	UNINA9910140311003321
Autore	Maggis Marco
Titolo	On quasiconvex conditional maps : duality results and applications to finance / / Marco Maggis
Pubbl/distr/stampa	Ledizioni, 2011 Italy : , : Libreria Ledi Srl, , 2011
ISBN	9788895994598
Descrizione fisica	1 online resource (131 pages) : illustrations; digital, PDF file(s)
Collana	Mathematical Sciences
Soggetti	Economics Finance
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references.
Sommario/riassunto	Quasiconvex analysis has important applications in several optimization problems in science, economics and in finance, where convexity may be lost due to absence of global risk aversion, as for example in Prospect Theory.