1. Record Nr. UNINA990000104050403321

Autore	Pennington, A. M.
Titolo	Concrete fences / A. M. Pennington
Pubbl/distr/stampa	London : Concrete publications limited, 1950
Descrizione fisica	VI, 66 p. : ill. ; 21 cm
Collana	Concrete series
Disciplina	624.183 4
Locazione	FINBC
Collocazione	13 M 21 12
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr. UNINA990001801490403321

Titolo	Practical sampling techniques for infrared analysis / edited by Patricia B. Coleman
Pubbl/distr/stampa	Boca Reton : CRC Press Inc., 1993
ISBN	0-8493-4203-1
Descrizione fisica	301 p. ; 24 cm
Disciplina	543.57
Locazione	FAGBC
Collocazione	60 543.57 COLP 1993
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia

3. Record Nr. UNINA9910144117103321

Autore	Nyholm Ken
Titolo	Strategic asset allocation in fixed-income markets [[electronic resource]] : a MATLAB-based user's guide / / Ken Nyholm
Pubbl/distr/stampa	Hoboken, NJ ; ; Chichester, West Sussex, : Wiley, c2008
ISBN	1-119-20704-5 1-281-93955-2 9786611939557 0-470-72107-3
Descrizione fisica	1 online resource (187 p.)
Collana	The Wiley Finance Series
Disciplina	332.60113 332.63/2044 332.632044
Soggetti	Asset allocation - Mathematical models Asset-liability management - Mathematical models Electronic books.
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	Strategic Asset Allocation in Fixed-Income Markets; Contents; List of Figures; Preface and Disclaimer; Acknowledgements; 1 Introduction; 1.1 Strategic asset allocation; 1.2 Outline of the book; 2 Essential Elements of MATLAB; 2.1 Introduction; 2.2 Getting started; 2.3 Introductory matrix algebra; 2.4 Organising data; 2.5 Creating functions; 2.6 Linear regression; 2.7 Some estimation examples; 2.8 A brief introduction to simulations; 3 Fixed-Income Preliminaries; 3.1 Introduction; 3.2 Spot rates and yields; 3.3 Forward rates; 3.4 Bond pricing functions; 4 Risk and Return Measures 4.1 Introduction4.2 Risk measures; 4.3 Fixed-income returns; 5 Term Structure Models; 5.1 Introduction; 5.2 Not necessarily arbitrage-free models; 5.3 Arbitrage-free models; 6 Asset Allocation; 6.1 Introduction; 6.2 Efficient portfolios; 6.3 Diversification; 6.4 The minimum variance portfolio; 6.5 Asset weight constraints; 6.6 The Capital Asset Pricing Model; 7 Statistical Tools; 7.1 Introduction; 7.2 Vector autoregression; 7.3 Regime-switching models; 7.4 Yield curve

models in state-space form; 7.5 Importance sampling; 8 Building Graphical User Interfaces; 8.1 Introduction
8.2 The 'guide' development environment8.3 Creating a simple GUI; 9 Useful Formulae and Expressions; 9.1 Introduction; 9.2 Matrix operations; 9.3 Decompositions; 9.4 Basic rules; 9.5 Distributions; 9.6 Functions; 9.7 Taylor series approximation; 9.8 Interest rates, returns and portfolio statistics; Bibliography; Index

Sommario/riassunto

Matlab is used within nearly all investment banks and is a requirement in most quant job ads. There is no other book written for finance practitioners that covers thisEnables readers to implement financial and econometric models in MatlabAll central concepts and theories are illustrated by Matlab implementations which are accompanied by detailed descriptions of the programming steps neededAll concepts and techniques are introduced from a basic levelChapter 1 introduces Matlab and matrix algebra, it serves to make the reader familiar with the use and basic capabilities i