

1. Record Nr.	UNINA9910146132003321
Autore	Parmigiani G (Giovanni)
Titolo	Decision theory [[electronic resource]] : principles and approaches // Giovanni Parmigiani, Lurdes Y.T. Inoue, Hedibert F. Lopes
Pubbl/distr/stampa	Chichester, West Sussex, : John Wiley & Sons, c2009
ISBN	0-470-74668-8 1-282-13828-6 9786612138287 0-470-74667-X
Edizione	[1st edition]
Descrizione fisica	1 online resource (404 p.)
Collana	Wiley Series in Probability and Statistics ; ; v.812
Altri autori (Persone)	InoueLurdes Y. T <1970-> (Lurdes Yoshiko Tani) LopezHedibert Freitas
Disciplina	519.5 519.5/42 519.542
Soggetti	Statistical decision Axiomatic set theory Experimental design
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	Decision Theory; Contents; Preface; Acknowledgments; 1 Introduction; 1.1 Controversies; 1.2 A guided tour of decision theory; Part One Foundations; 2 Coherence; 2.1 The "Dutch Book" theorem; 2.1.1 Betting odds; 2.1.2 Coherence and the axioms of probability; 2.1.3 Coherent conditional probabilities; 2.1.4 The implications of Dutch Book theorems; 2.2 Temporal coherence; 2.3 Scoring rules and the axioms of probabilities; 2.4 Exercises; 3 Utility; 3.1 St. Petersburg paradox; 3.2 Expected utility theory and the theory of means; 3.2.1 Utility and means; 3.2.2 Associative means 3.2.3 Functional means 3.3 The expected utility principle; 3.4 The von Neumann-Morgenstern representation theorem; 3.4.1 Axioms; 3.4.2 Representation of preferences via expected utility; 3.5 Allais' criticism; 3.6 Extensions; 3.7 Exercises; 4 Utility in action; 4.1 The "standard gamble"; 4.2 Utility of money; 4.2.1 Certainty equivalents; 4.2.2 Risk aversion; 4.2.3 A measure of risk aversion; 4.3 Utility functions for

medical decisions; 4.3.1 Length and quality of life; 4.3.2 Standard gamble for health states; 4.3.3 The time trade-off methods; 4.3.4 Relation between QALYs and utilities
4.3.5 Utilities for time in ill health
4.3.6 Difficulties in assessing utility;
4.4 Exercises; 5 Ramsey and Savage; 5.1 Ramsey's theory; 5.2 Savage's theory; 5.2.1 Notation and overview; 5.2.2 The sure thing principle; 5.2.3 Conditional and a posteriori preferences; 5.2.4 Subjective probability; 5.2.5 Utility and expected utility; 5.3 Allais revisited; 5.4 Ellsberg paradox; 5.5 Exercises; 6 State independence; 6.1 Horse lotteries; 6.2 State-dependent utilities; 6.3 State-independent utilities; 6.4 Anscombe-Aumann representation theorem; 6.5 Exercises; Part Two Statistical Decision Theory
7 Decision functions
7.1 Basic concepts; 7.1.1 The loss function; 7.1.2 Minimax; 7.1.3 Expected utility principle; 7.1.4 Illustrations; 7.2 Data-based decisions; 7.2.1 Risk; 7.2.2 Optimality principles; 7.2.3 Rationality principles and the Likelihood Principle; 7.2.4 Nuisance parameters; 7.3 The travel insurance example; 7.4 Randomized decision rules; 7.5 Classification and hypothesis tests; 7.5.1 Hypothesis testing; 7.5.2 Multiple hypothesis testing; 7.5.3 Classification; 7.6 Estimation; 7.6.1 Point estimation; 7.6.2 Interval inference; 7.7 Minimax-Bayes connections; 7.8 Exercises
8 Admissibility
8.1 Admissibility and completeness; 8.2 Admissibility and minimax; 8.3 Admissibility and Bayes; 8.3.1 Proper Bayes rules; 8.3.2 Generalized Bayes rules; 8.4 Complete classes; 8.4.1 Completeness and Bayes; 8.4.2 Sufficiency and the Rao-Blackwell inequality; 8.4.3 The Neyman-Pearson lemma; 8.5 Using the same level across studies with different sample sizes is inadmissible; 8.6 Exercises; 9 Shrinkage; 9.1 The Stein effect; 9.2 Geometric and empirical Bayes heuristics; 9.2.1 Is x too big for \hat{x} ?; 9.2.2 Empirical Bayes shrinkage; 9.3 General shrinkage functions
9.3.1 Unbiased estimation of the risk of $x + g(x)$

Sommario/riassunto

Decision theory provides a formal framework for making logical choices in the face of uncertainty. Given a set of alternatives, a set of consequences, and a correspondence between those sets, decision theory offers conceptually simple procedures for choice. This book presents an overview of the fundamental concepts and outcomes of rational decision making under uncertainty, highlighting the implications for statistical practice. The authors have developed a series of self contained chapters focusing on bridging the gaps between the different fields that have contributed to rational decision making.

2. Record Nr.	UNISA996396091403316
Autore	Ignatius, Saint, Bishop of Antioch, <d. ca. 110.>
Titolo	S. Ignatii Martyris epistolae genuinae ex Bibliotheca Florentina [[electronic resource]] : adduntur S. Ignatii epistolae, quales vulgo circumferuntur : ad haec S. Barnabae epistola : accessit universis translatio vetus / / edidit & notas addidit Isaacus Vossius
Pubbl/distr/stampa	Londini, : Typis Joannis Gelligrand & Roberti Sollers ..., 1680
Edizione	[Editio secunda.]
Descrizione fisica	[6], 318 p
Altri autori (Persone)	VossiusIsaac <1618-1689.>
Lingua di pubblicazione	Latino
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"S. Barnabae epistola" has special t.p. Greek and Latin in parallel columns. Reproduction of original in Huntington Library.
Sommario/riassunto	eebo-0113

3. Record Nr.	UNINA9910554220003321
Autore	MacKenzie Donald A.
Titolo	Trading at the speed of light : how ultrafast algorithms are transforming financial markets / Donald MacKenzie
Pubbl/distr/stampa	Princeton : , : Princeton University Press, , [2021] ©2021
ISBN	0-691-21779-3
Descrizione fisica	1 online resource (xii, 282 pages) : illustrations
Disciplina	332.60285416
Soggetti	Investments - Data processing Program trading (Securities) Algorithms Stock exchanges Finance
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Cover -- Contents -- List of Illustrations -- Acknowledgments -- 1. Introduction -- 2. To the Towers -- 3. "We'll show you our book. Why won't they?" -- 4. Dealers, Clients, and the Politics of Market Structure -- 5. "Not only would I lose my job, I might lose my legs too!" -- 6. How HFT Algorithms Interact, and How Exchanges Seek to Influence It -- 7. Conclusion -- Appendix: A Note on the Literature on HFT -- Notes -- References -- Index
Sommario/riassunto	"Trading at the Speed of Light tells the story of how many of our most important financial markets have transformed from physical trading floors on which human beings trade face-to-face, into electronic systems within which computer algorithms trade with each other. Tracing the emergence of ultrafast, automated, high-frequency trading (HFT) since the early 2000s, Donald MacKenzie draws particular attention to the importance of what he deems the 'material political economy' of twenty-first century finance. Fast transmission of price data used to involve fibre-optic cables, but the strands in such cables are made of materials (usually a specialised form of glass) which slow light down to around two-thirds of its speed in free space. By contrast,

microwave and other wireless signals used in HFT travel through the atmosphere at nearly full light speed. At these nanosecond speeds, the physical nature of information transmission and the precise spatial location of the equipment involved become hugely important, thus creating inevitable pinch points in the system. MacKenzie details the ways in which these pinch points - individual frequency bands, specific locations on the roofs of computer data centres, and particular sites for microwave towers - are especially advantageous, making it possible for those who control them to profit from that control. The book draws from over 300 interviews conducted with high-frequency traders around the world, the people who supply them with technological systems and communication links, exchange staff and regulators, as well as with others who function within markets that have not yet become dominated by HFT. MacKenzie focuses most closely upon the four main sites of international HFT - Chicago, New York, Amsterdam, and London - and examines both the technology and the politics underpinning modern financial markets"--

4. Record Nr.

Autore

Titolo

Pubbl/distr/stampa

UNIORUON00395382

TREVISAN, Carlo

Per una politica locale dei servizi sociali : la lunga marcia di avvicinamento all'Unità locale / Carlo Trevisan. - Bologna : il Mulino, c1978

181 p. ; 21 cm.

Lingua di pubblicazione

Italiano

Formato

Materiale a stampa

Livello bibliografico

Monografia
