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 means3.3 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

| 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 decisi |

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|---|---|---|
| 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"--

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| 4. | Record Nr. | UNIORUON00395382 |
| | Autore | TREVISAN, Carlo |
| | Titolo | Per una politica locale dei servizi sociali : la lunga marcia di avvicinamento all'Unità locale / Carlo Trevisan.   - Bologna : il Mulino, c1978 |
| | Pubbl/distr/stampa | 181 p. ; 21 cm. |
| | Lingua di pubblicazione | Italiano |
| | Formato | Materiale a stampa |
| | Livello bibliografico | Monografia |