1. Record Nr. UNINA9910955516803321

Titolo	Managing organizations : current issues / / edited by Stewart R. Clegg, Cynthia Hardy and Walter R. Nord
Pubbl/distr/stampa	London, : SAGE, 1999 London ; ; Thousand Oaks : , : Sage Publications, , 1999
ISBN	9781283880909 1283880903 9781446205303 1446205304
Edizione	[1st ed.]
Descrizione fisica	1 online resource (xvi, 268 p.)
Altri autori (Persone)	CleggStewart R. <1947-> HardyCynthia <1956-> NordWalter R
Disciplina	658
Soggetti	Management Organization
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"The second of a two-volume paperback edition of the landmark Handbook of organization studies"--Cover p. [4].
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Cover; Table of Contents; Introduction: Organizational Issues; 1 - Creative Deconstruction: Strategy and Organizations; 2 - Leadership in Organizations; 3 - Decision-Making in Organizations; 4 - Cognitions in Organizations; 5 - Diverse Identities in Organizations; 6 - Putting Group Information Technology in its Place: Communication and Good Work Group Performance; 7 - Metaphors of Communication and Organization; 8 - Organizations, Technology and Structuring; 9 - Organizing for Innovation; 10 - Organizational Learning: Affirming an Oxymoron 11 - Organizations and the Biosphere: Ecologies and Environments12 - Evolution and Revolution: From International Business to Globalization; Epilogue: Now That It Has Been Said - What Do We Think?; Index
Sommario/riassunto	This text addresses key topics such as leadership and decision making and innovation in organizations alongside such themes as diversity, globalization and ecology.

2. Record Nr. UNINA9910299777603321

Autore	Jacob Florian
Titolo	Risk Estimation on High Frequency Financial Data : Empirical Analysis of the DAX 30 / / by Florian Jacob
Pubbl/distr/stampa	Wiesbaden : , : Springer Fachmedien Wiesbaden : , : Imprint : Springer Spektrum, , 2015
ISBN	3-658-09389-7
Edizione	[1st ed. 2015.]
Descrizione fisica	1 online resource (78 p.)
Collana	BestMasters, , 2625-3615
Disciplina	510 515 518 519.2
Soggetti	Probabilities Mathematics - Data processing Mathematical analysis Probability Theory Computational Mathematics and Numerical Analysis Analysis
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.
Nota di contenuto	Multivariate Standard Normal Tempered Stable Distribution -- FIGARCH -- High Frequency Data and Risk Management.
Sommario/riassunto	By studying the ability of the Normal Tempered Stable (NTS) model to fit the statistical features of intraday data at a 5 min sampling frequency, Florian Jacobs extends the research on high frequency data as well as the appliance of tempered stable models. He examines the DAX30 returns using ARMA-GARCH NTS, ARMA-GARCH MNTS (Multivariate Normal Tempered Stable) and ARMA-FIGARCH (Fractionally Integrated GARCH) NTS. The models will be benchmarked through their goodness of fit and their VaR and AVaR, as well as in an historical Backtesting. Contents Multivariate Standard Normal Tempered Stable Distribution FIGARCH High Frequency Data and Risk Management Target Groups Researchers and students in the field of finance Practitioners in this area The Author Florian Jacob obtained his

Master’s Degree in Business Engineering from the Karlsruhe Institute of Technology focusing on the application of tempered stable distributions on financial data and financial engineering.