

1. Record Nr.	UNINA9910133475403321
Autore	Schrader John Y
Titolo	The Army's role in domestic disaster support : an assessment of policy choices / / John Y. Schrader
Pubbl/distr/stampa	Santa Monica, CA : , : Rand, , 1993
Descrizione fisica	1 online resource (xvii, 33 pages) : illustrations, 1 map
Disciplina	355.3/4
Soggetti	Emergency management - United States
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"Prepared for the United States Army."
Nota di bibliografia	Includes bibliographical references.
Sommario/riassunto	This report begins identifying the central issues for determining the appropriate Army role in disaster relief. The study finds three potential options for an expanded Army role in civil emergency response: (1) continue to support the Federal Emergency Management Administration's (FEMA's) leadership of disaster response planning; (2) expand the Director of Military Support office to include formal state liaison offices; and (3) designate civil disaster support as a fifth pillar of national defense strategy and incorporate disaster-support missions into the Army's primary missions. The last two options expand the Army's current role and will require both internal changes and outside actions. While weighing these options and examining the issues surrounding them, the Army should take three steps to make its force ready to meet the current expectations of the American people in the event of a disaster at home: (1) transfer executive authority for military support from the Secretary of the Army to the Chairman of the Joint Chiefs; (2) support formal acceptance of civil disaster response as a mission for both active and reserve forces; and (3) review legal constraints on military participation in civil disaster relief.

2. Record Nr.	UNINA9910338246503321
Autore	Lee Cheng-Few
Titolo	Financial Econometrics, Mathematics and Statistics : Theory, Method and Application / / by Cheng-Few Lee, Hong-Yi Chen, John Lee
Pubbl/distr/stampa	New York, NY : , : Springer New York : , : Imprint : Springer, , 2019
ISBN	1-4939-9429-8
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Descrizione fisica	1 online resource (XX, 655 p. 129 illus., 57 illus. in color.)
Disciplina	330.015195
Soggetti	Statistics Econometrics Social sciences - Mathematics Statistics in Business, Management, Economics, Finance, Insurance Mathematics in Business, Economics and Finance
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Introduction to Financial Econometrics and Statistics -- Part A: Regression and Financial Econometrics -- Multiple Linear Regression -- Other Topics in Applied Regression Analysis.-Simultaneous Equation Models.-Econometric Approach to Financial Analysis, Planning, and Forecasting -- Fixed Effect vs Random Effect in Finance Research -- Alternative Methods to Deal with Measurement Error.-Three Alternative Errors-in-Variables Estimation Methods in Testing Capital Asset Pricing Model -- Spurious Regression and Data Mining in Conditional Asset Pricing Models.-Time-Series Analysis and Its Applications.-Time-Series: Analysis, Model, and Forecasting.-Hedge Ratio and Time-Series Analysis -- The Binomial, Multi-Nominal Distributions and Option Pricing Model -- Two Alternative Binomial Option Pricing Model Approaches to Derive Black-Scholes Option Pricing Model.-Normal, Lognormal Distribution, and Option Pricing Model.-Copula, Correlated Defaults, and Credit VaR.-Multivariate Analysis: Discriminant Analysis and Factor Analysis.-Stochastic Volatility Option Pricing Models -- Alternative Method to Estimate Implied Variance: Review and Comparison -- Numerical Valuation of Asian Options with Higher Moments in the Underlying Distribution.-Itô's Calculus: Derivation of

the Black-Scholes Option Pricing Model.-Alternative Methods to Derive Option Pricing Models.-Constant Elasticity of Variance Option Pricing Model: Integration and Detailed Derivation -- Option Pricing and Hedging Performance under Stochastic Volatility and Stochastic Interest Rates.-Non-Parametric Method for European Option Bounds.

Sommario/riassunto

This rigorous textbook introduces graduate students to the principles of econometrics and statistics with a focus on methods and applications in financial research. Financial Econometrics, Mathematics, and Statistics illustrates tools and methods important for both finance and accounting that assist with asset pricing, corporate finance, options and futures, and conducting financial accounting research. Divided into four parts, the text offers insight into the following models and topics, among others: • Multiple linear regression • Time-series analysis • Option pricing models • Risk management • Heteroskedasticity • Itô's Calculus • Spurious regression • Errors-in-variable Written by leading academics in the quantitative finance field, this book allows readers to implement the principles behind financial econometrics and statistics through real-world applications and problem sets. It will appeal to a less-served market of advanced students and scholars in finance, economics, accounting, and statistics.
