1. Record Nr. UNINA9910454416403321

Titolo	Water contamination emergencies [[electronic resource]] : can we cope? / / edited by K.C. Thompson, J. Gray
Pubbl/distr/stampa	Cambridge, U.K., : RSC, 2004
ISBN	1-62870-136-6 1-84755-235-8
Descrizione fisica	1 online resource (186 p.)
Collana	Special publication ; ; no. 293
Altri autori (Persone)	ThompsonK. C <1944-> (Kenneth Clive) GrayJ <1947-> (John)
Disciplina	363.6/1
Soggetti	Water - Pollution Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"The proceedings of the International Conference on Water Contamination Emergencies: Can We Cope? held at Le Meridien Hotel, Kenilworth, UK on 16-19 March 2003"-- T.P. verso.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	BK9780854046287-FX001; BK9780854046287-FP001; BK9780854046287-FP005; BK9780854046287-FP007; BK9780854046287-00001; BK9780854046287-00006; BK9780854046287-00011; BK9780854046287-00016; BK9780854046287-00026; BK9780854046287-00035; BK9780854046287-00038; BK9780854046287-00044; BK9780854046287-00048; BK9780854046287-00065; BK9780854046287-00073; BK9780854046287-00077; BK9780854046287-00100; BK9780854046287-00110; BK9780854046287-00122; BK9780854046287-00131; BK9780854046287-00139; BK9780854046287-00145; BK9780854046287-00156; BK9780854046287-00161; BK9780854046287-00167; BK9780854046287-00172
Sommario/riassunto	Contamination of water supplies, whether by chemical, biological or radioactive agents, requires a rapid and effective response in order to reduce or avoid impact on the environment or consumers.Using seven major incident case studies (including the Milwaukee Cryptosporidium incident, Chernobyl and the UK Foot and Mouth outbreak), Water Contamination Emergencies: Can We Cope? looks at the complete

		handling of emergency incidents relating to water contamination emergencies. With contributions from experts involved in real life international incidents, the book also looks at: monitoring requirem

2.	Record Nr.	UNINA9910817099803321
	Autore	Consiglio Andrea
	Titolo	Practical financial optimization : a library of GAMS models / / Andrea Consiglio, Sren S. Nielsen, Stavros A. Zenios
	Pubbl/distr/stampa	Chichester, U.K., : Wiley, 2009
	ISBN	9786613406934 9781283406932 1283406934 9780470744284 0470744286 9781118467183 1118467183 9781444302233 144430223X
	Edizione	[1st edition]
	Descrizione fisica	1 online resource (199 p.)
	Collana	The Wiley Finance Series
	Classificazione	QK 622 QP 750 WIR 680f
	Altri autori (Persone)	NielsenSren S ZeniosStavros Andrea
	Disciplina	332.01/5196 332.015196
	Soggetti	Financial engineering Finance - Mathematical models Mathematical optimization
	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 (p. [169]) and index.
	Nota di contenuto	PRACTICAL FINANCIAL OPTIMIZATION; Contents; Preface; Acknowledgments; Notation; List of Models; 1 An Introduction to the GAMS Modeling System; 1.1 Preview; 1.2 Basics of Modeling; 1.3 The

GAMS Language; 1.3.1 Lexical conventions; 1.3.2 Sets; 1.3.3 Expressions, functions, and operators; 1.3.4 Assignment statements; 1.3.5 Variable declarations; 1.3.6 Constraints: Equation declarations; 1.3.7 Model declarations; 1.3.8 The SOLVE statement and model types; 1.3.9 Control structures; 1.3.10 Conditional compilation; 1.4 Getting Started; 1.4.1 The Integrated Development Environment
1.4.2 Command line interaction1.4.3 The model library; Notes and References; 2 Data Management; 2.1 Preview; 2.2 Basics of Data Handling; 2.2.1 Data entry: SCALARs, PARAMETERs, and TABLEs; 2.2.2 External data files: INCLUDE; 2.2.3 Output: DISPLAY and PUT; 2.3 Data Generation; 2.4 A Complete Example: Portfolio Dedication; 2.4.1 The source file; 2.4.2 The FINLIB files; 3 Mean-Variance Portfolio Optimization; 3.1 Preview; 3.2 Basics of Mean-Variance Models; 3.2.1 Data estimation for the mean-variance model; 3.2.2 Allowing short sales; 3.2.3 The FINLIB files; 3.3 Sharpe Ratio Model
3.3.1 Risk-free borrowing3.3.2 The FINLIB files; 3.4 Diversification Limits and Transaction Costs; 3.4.1 Transaction costs; 3.4.2 Portfolio revision; 3.4.3 The FINLIB files; 3.5 International Portfolio Management; 3.5.1 Implementation with dynamic sets; 3.5.2 The FINLIB files; 4 Portfolio Models for Fixed Income; 4.1 Preview; 4.2 Basics of Fixed-Income Modeling; 4.2.1 Modeling time; 4.2.2 GAMS as a financial calculator: continuous time; 4.2.3 Bootstrapping the term structure of interest rates; 4.2.4 Considerations for realistic modeling; 4.2.5 The FINLIB files; 4.3 Dedication Models
4.3.1 Horizon return model4.3.2 Tradeability considerations; 4.3.3 The FINLIB files; 4.4 Immunization Models; 4.4.1 The FINLIB files; 4.5 Factor Immunization Model; 4.5.1 Direct yield maximization; 4.5.2 The FINLIB files; 4.6 Factor Immunization for Corporate Bonds; 4.6.1 The model data sets; 4.6.2 The optimization models; 4.6.3 The FINLIB files; 5 Scenario Optimization; 5.1 Preview; 5.2 Data sets; 5.2.1 The FINLIB files; 5.3 Mean Absolute Deviation Models; 5.3.1 Downside risk and tracking models; 5.3.2 Comparing mean-variance and mean absolute deviation; 5.3.3 The FINLIB files
5.4 Regret Models5.4.1 The FINLIB files; 5.5 Conditional Value-at-Risk Models; 5.5.1 The FINLIB files; 5.6 Utility Maximization Models; 5.6.1 The FINLIB files; 5.7 Put/Call Efficient Frontier Models; 5.7.1 The FINLIB files; 6 Dynamic Portfolio Optimization with Stochastic Programming; 6.1 Preview; 6.2 Dynamic Optimization for Fixed-Income Securities; 6.2.1 Stochastic dedication; 6.2.2 Stochastic dedication with borrowing and lending; 6.2.3 The FINLIB files; 6.3 Formulating Two-Stage Stochastic Programs; 6.3.1 Deterministic and stochastic two-stage programs; 6.3.2 The FINLIB files
6.4 Single Premium Deferred Annuities: A Multi-stage Stochastic Program

Sommario/riassunto

In Practical Financial Optimization: A Library of GAMS Models, the authors provide a diverse set of models for portfolio optimization, based on the General Algebraic Modelling System. 'GAMS' consists of a language which allows a high-level, algebraic representation of mathematical models and a set of solvers - numerical algorithms - to solve them. The system was developed in response to the need for powerful and flexible front-end tools to manage large, real-life models. The work begins with an overview of the structure of the GAMS language, and discusses issues relating to the manage