1. Record Nr. UNINA9910455176303321

Titolo	Computational finance 1999 [[electronic resource] /] / edited by Yaser S. Abu-Mostafa ... [et al.]
Pubbl/distr/stampa	Cambridge, Mass., : MIT Press, c2000
ISBN	0-262-29179-7 0-262-26674-1 0-585-37898-3
Descrizione fisica	1 online resource (732 p.)
Altri autori (Persone)	Abu-MostafaYaser S. <1957->
Disciplina	332/.0285
Soggetti	Finance - Data processing Finance - Mathematical models Electronic books.
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	""Contents""; ""Preface""; ""Contributors""; ""Introduction""; ""Risk Management and Portfolio Optimization""; ""Importance Sampling and StratiEcation for Value-at-Risk""; ""ConEdence Intervals and Hypothesis Testing for the""; ""Sharpe and Treynor Performance Measures:""; ""A Bootstrap Approach""; ""Conditional Value at Risk""; ""Advances in Importance Sampling""; ""Arbitrage and the APTZA Note""; ""Bayesian Network Models of Portfolio Risk and Return""; ""Volatility""; ""Change of Measure in Monte Carlo Integration""; ""via Gibbs Sampling with an Application to"" ""Stochastic VolatilityModels""""Comparing Models of Intra daySeasonal Volatility""; ""in the Foreign Exchange Market""; ""A Symbolic Dynamics Approach to Volatility Prediction""; ""Does Volatility Timing Matter?""; ""Time Series Methods""; ""Goodness of FitG Stability and Data Mining""; ""A Bayesian Approach to Estimating Mutual Fund Returns""; ""Independent Component Ordering in ICS Snalysis""; ""of Financial Data""; ""Curved Gaussian Models with Spplication to Modeling""; ""Foreign Exchange Rates""; ""Nonparametric EJciency Testing of Ssian""; ""Foreign Exchange Markets"" ""Term Structure of Interactions of Foreign Exchange Rates""""Exchange

Rates and FundamentalsA? Evidence from""; ""Out(of(Sample Forecasting Using Neural Networks""; ""Dynamic Trading Strategies""; ""Trading Models as Specimcation Tools""; ""Statistical Arbitrage Models of the FTSE JDD""; ""Implementing Trading Strategies for Forecasting Models""; ""Using Nonlinear Neurogenetic Models with Prokt Related""; ""Objective Functions to Trade the US THbond Future""; ""Parameter Tuning in Trading Algorithms Using ASTA""; ""Hedge Funds Styles"" ""Optimization ofTechnical Trading Strategy Using Split""""Search Genetic Algorithms""; ""Trading Mutual Funds with PieceMwise Constant Models""; ""Minimizing Downside Risk via Stochastic""; ""Dynamic Programming""; ""jn Optimal VinaryPredictor for an Investor""; ""in Futures Market""; ""jn Introduction to Risk Neutral Forecasting""; ""TemporalyDiyerence Learning and jpplications""; ""in Finance""; ""Heterogeneous Agents""; ""Technical Trading Creates a PrisonerCs DilemmaK""; ""Results from an Agenta€?Based Model""; ""Cycles of Market Stability and Instability Due to"" ""Endogenous Use of Technical Trading Rules""""Relative Performance of Incentive Mechanisms in""; ""Delegated InvestmentsK A Computational Study""; ""Credit Risk""; ""Rules Extractions from BanksP Bankrupt Data Using""; ""Connectionist and Symbolic Learning Algorithms""; ""Evaluating Bank Lending Policy and Consumer""; ""Credit Risk""; ""Loan Duration and Bank Lending Policy""; ""Option Pricing""; ""Estimation of Stochastic Volatility Models for the Purpose""; ""of Option Pricing""; ""Option Pricing via Genetic Programming""; ""Nonparametric Testing of ARCH for Option Pricing"" ""A Computational Framework for Contingent Claim""