

1. Record Nr.	UNINA9910480819503321
Titolo	Stochastic optimization models in finance // edited by W. T. Ziemba, R. G. Vickson
Pubbl/distr/stampa	New York, New York ; ; London, [England] : , : Academic Press, , 1975 ©1975
ISBN	1-4832-7399-7
Descrizione fisica	1 online resource (736 p.)
Collana	Economic Theory and Mathematical Economics
Disciplina	332.01/51922 332.0151922
Soggetti	Finance Mathematical optimization Stochastic processes 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 at the end of each chapters.
Nota di contenuto	Front Cover; Stochastic Optimization Models in Finance; Copyright Page; Dedication; Table of Contents; PREFACE; ACKNOWLEDGMENTS; Part I: Mathematical Tools; INTRODUCTION; I. Expected Utility Theory; II. Convexity and the Kuhn-Tucker Conditions; III. Dynamic Programming; SECTION1: EXPECTED UTILITY THEORY; CHAPTER 1. A GENERAL THEORY OF SUBJECTIVE PROBABILITIES AND EXPECTED UTILITIES; 1. Introduction; 2. Definitions and notation; 3. Axioms and summary theorem; 4. Theorems; 5. Proof of Theorem 3; 6. Proof of Theorem 4; SECTION2: CONVEXITY AND THE KUHN-TUCKER CONDITIONS; CHAPTER2. PSEUDO-CONVEX FUNCTIONS Abstract 1. Introduction; 2. Properties of pseudo-convex functions and applications; 3. Remarks on pseudo-convex functions; 4. Acknowledgement; CHAPTER3. CONVEXITY, PSEUDO-CONVEXITY AND QUASI-CONVEXITY OF COMPOSITE FUNCTIONS; ABSTRACT; Preliminaries; Principal result; Applications; SECTION3: DYNAMIC PROGRAMMING; Chapter4. Introduction to Dynamic Programming; I. Introduction; II. Sequential Decision Processes; III. Terminating Process;

IV. The Main Theorem and an Algorithm; V. Nonterminating Processes;
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CONSTANT RISK AVERSION; 7. INCREASING AND DECREASING RISK
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Portfolio Selection: TheOptimal Stock Mix; III Risk Premiums and Other
Properties of Stocks Held Long or Shortin Optimal Portfolios
IV - Market Prices of Shares Implied by Shareholder Optimization in
Purely Competitive MarketsUnder Idealized Uncertainty

Sommario/riassunto

Stochastic Optimization Models in Finance