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| 1. Record Nr. | UNISALENTO991000038929707536 |
| Autore | Murry, John Middleton |
| Titolo | D. H. Lawrence : son of woman / by J. Middleton Murry |
| Pubbl/distr/stampa | London : J. Cape New York : Kraus reprint, 1972 |
| Descrizione fisica | 1 v. ; 22 cm |
| Disciplina | 823.912 |
| Soggetti | Lawrence, David Herbert Lawrence, David Herbert |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| 2. Record Nr. | UNINA9910624311803321 |
| Autore | Lindquist W. Brent |
| Titolo | Advanced REIT Portfolio Optimization : Innovative Tools for Risk Management // by W. Brent Lindquist, Svetlozar T. Rachev, Yuan Hu, Abootaleb Shirvani |
| Pubbl/distr/stampa | Cham : , : Springer International Publishing : , : Imprint : Springer, , 2022 |
| ISBN | 3-031-15286-7 |
| Edizione | [1st ed. 2022.] |
| Descrizione fisica | 1 online resource (268 pages) |
| Collana | Dynamic Modeling and Econometrics in Economics and Finance, , 2363-8370 ; ; 30 |
| Disciplina | 658.155 332.6 |
| Soggetti | Real estate business Valuation Financial risk management Economics - Computer programs Finance Real Estate Economics Investment Appraisal Risk Management Computational Economics Financial Economics |

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| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Nota di bibliografia | Includes bibliographical references. |
| Nota di contenuto | Chapter 1. The Real Estate Investment Market: The Current State and Why Advances Are Needed -- Chapter 2. The Data -- Chapter 3. Modern Portfolio Theory -- Chapter 4. Historical Portfolio Optimization -- Domestic REITs -- Chapter 5. Diversification with International REITs -- Chapter 6. Black–Litterman Optimization Results -- Chapter 7. Dynamic Portfolio Optimization: Beyond MPT -- Chapter 8. Backtesting -- Chapter 9. Diversification with Real Estate Stocks -- Chapter 10. Risk Information and Management -- Chapter 11. Optimization with Performance-Attribution Constraints -- Chapter 12. Option Pricing -- Chapter 13. Inclusion of ESG Ratings in Optimization -- Chapter 14. Inclusion of ESG Ratings in Option Pricing. |
| Sommario/riassunto | <p>This book provides an investor-friendly presentation of the premises and applications of the quantitative finance models governing investment in one asset class of publicly traded stocks, specifically real estate investment trusts (REITs). The models provide highly advanced analytics for REIT investment, including: portfolio optimization using both historic and predictive return estimation; model backtesting; a complete spectrum of risk assessment and management tools with an emphasis on early warning systems, risk budgeting, estimating tail risk, and factor analysis; derivative valuation; and incorporating ESG ratings into REIT investment. These quantitative finance models are presented in a unified framework consistent with dynamic asset pricing (rational finance). Given its scope and practical orientation, this book will appeal to investors interested in portfolio optimization and innovative tools for investment risk assessment. “Markets for Real Estate Investment Trusts meet Modern Portfolio Theory and Quantitative Risk Management. This book takes you all the way from an in depth understanding of REIT markets to the application of up-to-date portfolio tools. A must-read for investors, practitioners, regulators and researchers alike.” Paul Embrechts, Emeritus Professor of Mathematics, ETH Zurich "A modern and up to date analysis and tools for the post pandemic real estate investment market" Eduardo Schwartz, Ryan Beedie Chair in Finance, Beedie School of Business, Simon Fraser University "This book provides highly sophisticated tools for risk analysis and management for real estate investment trust investment. Institutional investors would be wise to employ the predictive methodologies set forth therein." Frank Fabozzi, Professor of Practice, Johns Hopkins University Carey Business School, Member EDHEC Risk Institute.</p> |

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| 3. Record Nr. | UNINA9910484216003321 |
| Titolo | Smart Sensing and Context : 4th European Conference, EuroSSC 2009, Guildford, UK, September 16-18, 2009. Proceedings // edited by Payam Barnaghi, Klaus Moessner, Mirko Presser, Stefan Meissner |
| Pubbl/distr/stampa | Berlin, Heidelberg : , : Springer Berlin Heidelberg : , : Imprint : Springer, , 2009 |
| ISBN | 3-642-04471-9 |
| Edizione | [1st ed. 2009.] |
| Descrizione fisica | 1 online resource (XI, 219 p.) |
| Collana | Computer Communication Networks and Telecommunications, , 2945-9184 ; ; 5741 |
| Classificazione | DAT 250f DAT 260f ELT 745f SS 4800 |
| Altri autori (Persone) | BarnaghiPayam MeissnerStefan MoessnerKlaus PresserMirko |
| Disciplina | 620.11 |
| Soggetti | Computer networks Computers, Special purpose User interfaces (Computer systems) Human-computer interaction Computer engineering Application software Computer Communication Networks Special Purpose and Application-Based Systems User Interfaces and Human Computer Interaction Computer Engineering and Networks Computer and Information Systems Applications |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Note generali | Bibliographic Level Mode of Issuance: Monograph |
| Nota di bibliografia | Includes bibliographical references and index. |
| Nota di contenuto | Activity Recognition -- Episode Segmentation Using Recursive Multiple Eigenspaces -- Keep on Moving! Activity Monitoring and Stimulation Using Wireless Sensor Networks -- Time-Lag as Limiting Factor for |

Indoor Walking Navigation -- Information Aspects of Context-Aware Sensor and Actuator Systems -- A Query Service for Raw Sensor Data -- A Context Lifecycle for Web-Based Context Management Services -- Semantic Annotation and Reasoning for Sensor Data -- Context-Aware Service Platforms -- Semantic Rules for Context-Aware Geographical Information Retrieval -- A Context Provisioning Framework to Support Pervasive and Ubiquitous Applications -- Context-Aware Recommendations on Mobile Services: The m:Ciudad Approach -- Context Processing, Reasoning and Fusion -- Context Cells: Towards Lifelong Learning in Activity Recognition Systems -- Automatic Event-Based Synchronization of Multimodal Data Streams from Wearable and Ambient Sensors -- Using Dempster-Shafer Theory of Evidence for Situation Inference -- Real-World Experiences with Deployed Systems -- Recognizing the Use-Mode of Kitchen Appliances from Their Current Consumption -- Wireless Sensor Networks to Enable the Passive House - Deployment Experiences -- Context-Aware Frameworks in Mobile Environments -- Mobile Context Toolbox -- Statistic-Based Context Recognition in Smart Car.

Sommario/riassunto

Welcome to the proceedings of the 4th European Conference on Smart Sensing and Context hosted by the Centre for Communication Systems Research, University of Surrey, in Guildford, UK. Smart sensing and context are the key enablers for effective autonomous systems, providing transparent technologies to realize the vision of ubiquitous computing, intelligent services and networking. (Wireless) Sensor and actuator networks, tightly integrated into the structure of the Internet provide the underlying manifestation of the physical world into the Internet of Things. Networked sensors can infer context from raw data and capture user and application needs to provide smart adaptive services. Higher-level context can be deduced locally or remotely by combining and abstracting information from smart sensors. The 4th European Conference on Smart Sensing and Context explored new techniques, algorithms and architectures on utilizing context and context-aware services and their applications. The conference builds on the success of the past editions held in Zürich, Switzerland in 2008, in Kendal, UK in 2007 and in Enschede, The Netherlands in 2006. EuroSSC is a forum to exchange ideas and to discuss the most recent developments in smart sensing and context. It explores the latest findings and state-of-the-art developments in technology, covering human and user aspects. The main topics discussed this year focused on embedded applications, context-aware platforms, context processing, semantic technologies, mobile platforms and real-world deployment and exploitation scenarios. The development of integrating sensor and actuator networks and context-platforms in a wider scale setting has added a new dimension to global networks and has enabled users and applications to interact with the physical world more efficiently.