1. Record Nr. UNICAMPANIAVAN00113919

Autore	Bobrowski, Adam
Titolo	An operator semigroup in mathematical genetics / Adam Bobrowski, Marek Kimmel
Pubbl/distr/stampa	Berlin ; Heidelberg, : Springer, 2015
Titolo uniforme	An operator semigroup in mathematical genetics
Descrizione fisica	VI, 88 p. : ill. ; 24 cm
Altri autori (Persone)	Kimmel, Marek
Soggetti	47D07 - Markov semigroups and applications to diffusion processes [MSC 2020] 92-XX - Biology and other natural sciences [MSC 2020] 92B05 - General biology and biomathematics [MSC 2020] 92D10 - Genetics and epigenetics [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr. UNINA9910484538103321

Autore	Cipra Tomas
Titolo	Time Series in Economics and Finance / / by Tomas Cipra
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2020
ISBN	3-030-46347-8
Edizione	[1st ed. 2020.]
Descrizione fisica	1 online resource (409 pages) : illustrations
Disciplina	330.015195
Soggetti	Statistics Econometrics Social sciences - Mathematics Financial engineering Statistics in Business, Management, Economics, Finance, Insurance Mathematics in Business, Economics and Finance Financial Engineering
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	1. Introduction -- I. Subject of Time Series -- 2. Random Processes -- II. Decomposition of Economic Time Series -- 3. Trend -- 4. Seasonality and Periodicity -- 5. Residual Component -- III. Autocorrelation Methods for Univariate Time Series -- 6. Box-Jenkins Methodology -- 7. Autocorrelation Methods in Regression Models -- IV. Financial Time Series -- 8. Volatility of Financial Time Series -- 9. Other Methods for Financial Time Series -- 10. Models of Development of Financial Assets -- 11. Value at Risk -- V. Multivariate Time Series -- 12. Methods for Multivariate Time Series -- 13. Multivariate Volatility Modeling -- 14. State Space Models of Time Series -- References -- Index.
Sommario/riassunto	This book presents the principles and methods for the practical analysis and prediction of economic and financial time series. It covers decomposition methods, autocorrelation methods for univariate time series, volatility and duration modeling for financial time series, and multivariate time series methods, such as cointegration and recursive state space modeling. It also includes numerous practical examples to

demonstrate the theory using real-world data, as well as exercises at the end of each chapter to aid understanding. This book serves as a reference text for researchers, students and practitioners interested in time series, and can also be used for university courses on econometrics or computational finance.