

1. Record Nr.	UNINA9910563066303321
Autore	Jacobs Silke
Titolo	Zur sprachwissenschaftstheoretischen Diskussion in der Sowjetunion : Gibt es eine marxistische Sprachwissenschaft? / Silke Jacobs
Pubbl/distr/stampa	Frankfurt a.M. : PH02, 1992
Edizione	[1st, New ed.]
Descrizione fisica	1 online resource (209 p.) : , EPDF
Collana	Slavistische Beitrage ; 283
Soggetti	linguistics
Lingua di pubblicazione	Tedesco
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Peter Lang GmbH, Internationaler Verlag der Wissenschaften
Nota di contenuto	Marxismus - Wissenschaft - Sprachwissenschaft - Die Diskussion um eine marxistische Sprachwissenschaft - Der dialektische Materialismus und seine Bedeutung als Basis einer marxistischen Sprachwissenschaft - Stand der Bemühungen um die Schaffung einer marxistischen Sprachwissenschaft
Sommario/riassunto	Theorien und Methoden als an ein bestimmtes Gesellschaftssystem gebunden zu erkennen; oder sind die Voraussetzungen für einen marxistischen Ansatz wirklich nur in einer sozialistischen Gesellschaft gegeben?

2. Record Nr.	UNINA9910629294403321
Autore	Nakajima Tadahiro
Titolo	Energy Trading and Risk Management : Commentary on Arbitrage, Risk Measurement, and Hedging Strategy // by Tadahiro Nakajima, Shigeyuki Hamori
Pubbl/distr/stampa	Singapore : , : Springer Nature Singapore : , : Imprint : Springer, , 2022
ISBN	981-19-5603-0
Edizione	[1st ed. 2022.]
Descrizione fisica	1 online resource (145 pages)
Collana	Kobe University Monograph Series in Social Science Research, , 2524-5058
Disciplina	332.644
Soggetti	Econometrics Time-series analysis Stochastic models Statistics Financial risk management Power resources Time Series Analysis Stochastic Modelling in Statistics Statistics in Business, Management, Economics, Finance, Insurance Risk Management Natural Resource and Energy Economics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Introduction -- Arbitrage Trading in Energy Market and Risk Measurement -- Fuel Markets Connectedness and Fuel Portfolio Risk -- Hedging Strategy with Futures Contracts -- Investing in a portfolio consisting of energies and related commodities.
Sommario/riassunto	This book introduces empirical methods for analyzing energy markets. Even beginners in econometrics and mathematical finance must be able to learn how to utilize these methodologies and how to interpret the analysis results. This book provides some example analyses of the North American, European, and Asian energy markets. The reader will experience some theories and practices of energy trading and risk

management. This book reveals the characteristics of energy markets using quantitative analyses. Examples include unit root, cointegration, long-term equilibrium, stochastic arbitrage simulation, multivariate generalized autoregressive conditional heteroscedasticity (GARCH) models, exponential GARCH (EGARCH) models, optimal hedge ratio, copula, value-at-risk (VaR), expected shortfall, vector autoregressive (VAR) models, vector moving average (VMA) models, connectedness, and frequency decomposition. This book is suitable for people interested in the empirical study of energy markets and energy trade.
