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Titolo	Financial Econometrics: Bayesian Analysis, Quantum Uncertainty, and Related Topics // edited by Nguyen Ngoc Thach, Vladik Kreinovich, Doan Thanh Ha, Nguyen Duc Trung
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Descrizione fisica	1 online resource (865 pages)
Collana	Studies in Systems, Decision and Control, , 2198-4190 ; ; 427
Disciplina	330.015195 332.015118
Soggetti	Computational intelligence Artificial intelligence Econometrics Computational Intelligence Artificial Intelligence
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Correcting Interval-Valued Expert Estimates: Empirical Formulas Explained -- On the Skill of Influential Predictions -- How to Find the Dependence Based on Measurements with Unknown Accuracy:Towards a Theoretical Justification for Midpoint and Convex-Combination Interval Techniques and Their Generalizations -- An Alternative Extragradient Method for a Vector Quasi-Equilibrium Problem to a Vector Generalized Nash Equilibrium Problem -- Introduction to Rare-Event Predictive Modeling for Inferential Statisticians--A Hands-On Application in the Prediction of Breakthrough Patents -- Logical aspects of quantum structures.
Sommario/riassunto	This book overviews latest ideas and developments in financial econometrics, with an emphasis on how to best use prior knowledge (e. g., Bayesian way) and how to best use successful data processing techniques from other application areas (e.g., from quantum physics). The book also covers applications to economy-related phenomena ranging from traditionally analyzed phenomena such as manufacturing,

food industry, and taxes, to newer-to-analyze phenomena such as cryptocurrencies, influencer marketing, COVID-19 pandemic, financial fraud detection, corruption, and shadow economy. This book will inspire practitioners to learn how to apply state-of-the-art Bayesian, quantum, and related techniques to economic and financial problems and inspire researchers to further improve the existing techniques and come up with new techniques for studying economic and financial phenomena. The book will also be of interest to students interested in latest ideas and results.
