

1. Record Nr.	UNINA9910784886503321
Autore	Taylor Stephen (Stephen J.)
Titolo	Modelling financial time series [[electronic resource] /] / Stephen J Taylor
Pubbl/distr/stampa	New Jersey, : World Scientific, c2008
ISBN	1-281-91161-5 9786611911614 981-277-085-2
Edizione	[2nd ed.]
Descrizione fisica	1 online resource (297 p.)
Disciplina	332.63/222011
Soggetti	Stocks - Prices - Mathematical models Commodity exchanges - Mathematical models Financial futures - Mathematical models Time-series analysis
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Reprint of the edition originally published: Chichester [West Sussex] ; New York : Wiley, c1986.
Nota di bibliografia	Includes bibliographical references (p. 256-261) and indexes.
Nota di contenuto	1. Introduction -- 2. Features of financial returns -- 3. Modelling price volatility -- 4. Forecasting standard deviations -- 5. The accuracy of autocorrelation estimates -- 6. Testing the random walk hypothesis -- 7. Forecasting trends in prices -- 8. Evidence against the efficiency of future markets -- 9. Valuing options -- 10. Concluding remarks.
Sommario/riassunto	"This book contains several innovative models for the prices of financial assets. First published in 1986, it is a classic text in the area of financial econometrics. It presents ARCH and stochastic volatility models that are often used and cited in academic research and are applied by quantitative analysts in many banks. Another often-cited contribution of the first edition is the documentation of statistical characteristics of financial returns, which are referred to as stylized facts. This second edition takes into account the remarkable progress made by empirical researchers during the past two decades from 1986 to 2006. In the new Preface, the author summarizes this progress in two key areas: firstly, measuring, modelling and forecasting volatility; and secondly, detecting and exploiting price trends."

2. Record Nr.	UNICAMPANIAVAN0257609
Autore	Todd, Michael J.
Titolo	The Computation of Fixed Points and Applications / Michael J. Todd
Pubbl/distr/stampa	Berlin, : Springer, 1976
Descrizione fisica	vii, 129 p. ; 24 cm
Soggetti	54-XX - General topology [MSC 2020] 68Wxx - Algorithms in computer science [MSC 2020] 55M20 - Fixed-points and coincidences in algebraic topology [MSC 2020] 54C60 - Set-valued maps in general topology [MSC 2020] 54H25 - Fixed-point and coincidence theorems (topological aspects) [MSC 2020] 54C05 - Continuous maps [MSC 2020] 91B60 - Trade models [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia

3. Record Nr.	UNINA9910637716003321
Autore	Nagar Anima
Titolo	Topological Dynamics of Enveloping Semigroups // by Anima Nagar, Manpreet Singh
Pubbl/distr/stampa	Singapore : , : Springer Nature Singapore : , : Imprint : Springer, , 2022
ISBN	981-19-7877-8
Edizione	[1st ed. 2022.]
Descrizione fisica	1 online resource (87 pages)
Collana	SpringerBriefs in Mathematics, , 2191-8201
Disciplina	512.2
Soggetti	Topology Topological groups Lie groups Topological Groups and Lie Groups
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Introduction -- Basic Definitions and Elementary Properties -- Dynamics of Induced Systems -- Dynamical Properties of Enveloping Semigroups -- Enveloping Semigroup of the Induced Systems -- More Investigations.
Sommario/riassunto	This book introduces the theory of enveloping semigroups—an important tool in the field of topological dynamics—introduced by Robert Ellis. The book deals with the basic theory of topological dynamics and touches on the advanced concepts of the dynamics of induced systems and their enveloping semigroups. All the chapters in the book are well organized and systematically dealing with introductory topics through advanced research topics. The basic concepts give the motivation to begin with, then the theory, and finally the new research-oriented topics. The results are presented with detailed proof, plenty of examples and several open questions are put forward to motivate for future research. Some of the results, related to the enveloping semigroup, are new to the existing literature. The enveloping semigroups of the induced systems is considered for the first time in the literature, and some new results are obtained. The book has a research-oriented flavour in the field of topological dynamics.

