1. Record Nr. UNINA9910637783203321 Autore Olbrys Joanna Titolo Entropy-Based Applications in Economics, Finance, and Management Basel, : MDPI - Multidisciplinary Digital Publishing Institute, 2022 Pubbl/distr/stampa **ISBN** 3-0365-5806-3 Descrizione fisica 1 online resource (276 p.) Soggetti Computer science Information technology industries Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia This book presents selected entropy-based applications in economics, Sommario/riassunto finance and management research. The high-quality studies included in this book propose and discuss new tools and concepts derived from information theory to investigate various aspects of entropy with an assortment of applications. A wide variety of tools based on entropy confirms that entropy is potentially one of the most intricate scientific concepts. Such tools as Shannon entropy, transfer entropy, sample entropy, structural entropy, maximum entropy, fuzzy classification methods, chaos tools, etc., are utilized, and many topics in the fields of economics, finance and management are investigated. Among others, these topics comprise: market clustering, market microstructure, cryptocurrency market, market efficiency and regularity, risk spillovers, credit cycles, financial networks, income inequality, market

etc.

relationships, causal inference in time series, group decision making,