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Nota di contenuto	<p>""Contents""; ""Preface""; ""Contributors""; ""Introduction""; ""Risk Management and Portfolio Optimization""; ""Importance Sampling and Stratification for Value-at-Risk""; ""Confidence Intervals and Hypothesis Testing for the""; ""Sharpe and Treynor Performance Measures:""; ""A Bootstrap Approach""; ""Conditional Value at Risk""; ""Advances in Importance Sampling""; ""Arbitrage and the APTZA Note""; ""Bayesian Network Models of Portfolio Risk and Return""; ""Volatility""; ""Change of Measure in Monte Carlo Integration""; ""via Gibbs Sampling with an Application to""</p> <p>""Stochastic Volatility Models"" ""Comparing Models of Intra day Seasonal Volatility""; ""in the Foreign Exchange Market""; ""A Symbolic Dynamics Approach to Volatility Prediction""; ""Does Volatility Timing Matter?""; ""Time Series Methods""; ""Goodness of Fit, Stability and Data Mining""; ""A Bayesian Approach to Estimating Mutual Fund Returns""; ""Independent Component Ordering in ICS Analysis""; ""of Financial Data""; ""Curved Gaussian Models with Application to Modeling""; ""Foreign Exchange Rates""; ""Nonparametric Efficiency Testing of Asian""; ""Foreign Exchange Markets""</p> <p>""Term Structure of Interactions of Foreign Exchange Rates"" ""Exchange Rates and Fundamentals? Evidence from""; ""Out-of-Sample Forecasting Using Neural Networks""; ""Dynamic Trading Strategies"";</p>

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