1. Record Nr.	UNINA9910789716503321
Autore	Rachev S. T (Svetlozar Todorov)
Titolo	Advanced stochastic models, risk assessment, and portfolio optimization [[electronic resource]] : the ideal risk, uncertainty, and performance measures / / by Svetlozar T. Rachev, Stoyan V. Stoyanov, Frank J. Fabozzi
Pubbl/distr/stampa	Hoboken, N.J., : Wiley [Chichester, : John Wiley, distributor], 2008
ISBN	1-281-21730-1 0-470-25360-6 9786611217303 1-283-27295-4 9786613272959 1-118-08614-7
Descrizione fisica	1 online resource (39 p.)
Collana	The Frank J. Fabozzi series
Altri autori (Persone)	StoyanovStoyan V FabozziFrank J
Disciplina	332
Soggetti	Stochastic processes Mathematical optimization Risk assessment - Mathematical models Portfolio management - Mathematical models
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Advanced Stochastic Models, Risk Assessment, and Portfolio Optimization; Contents; Preface; Acknowledgments; About the Authors; Chapter 1 Concepts of Probability; 1.1 INTRODUCTION; 1.2 BASIC CONCEPTS; 1.3 DISCRETE PROBABILITY DISTRIBUTIONS; 1.4 CONTINUOUS PROBABILITY DISTRIBUTIONS; 1.5 STATISTICAL MOMENTS AND QUANTILES; 1.6 JOINT PROBABILITY DISTRIBUTIONS; 1.7 PROBABILISTIC INEQUALITIES; 1.8 SUMMARY; BIBLIOGRAPHY; Chapter 2 Optimization; 2.1 INTRODUCTION; 2.2 UNCONSTRAINED OPTIMIZATION; 2.3 CONSTRAINED OPTIMIZATION; 2.4 SUMMARY; BIBLIOGRAPHY; Chapter 3 Probability Metrics; 3.1 INTRODUCTION

| Sommario/riassunto | This groundbreaking book extends traditional approaches of risk measurement and portfolio optimization by combining distributional models with risk or performance measures into one framework. Throughout these pages, the expert authors explain the fundamentals of probability metrics, outline new approaches to portfolio optimization, and discuss a variety of essential risk measures. Using numerous examples, they illustrate a range of applications to optimal portfolio choice and risk theory, as well as applications to the area of computational finance that may be useful to financial engineers. |