1.

Record Nr.	UNINA9910791768203321
Titolo	Chemical crystallography [[electronic resource] /] / Bryan L. Connelly, editor
Pubbl/distr/stampa	New York, : Nova Science Publishers, c2010
ISBN	1-61668-513-1
Descrizione fisica	1 online resource (178 p.)
Collana	Chemistry research and applications
Altri autori (Persone)	ConnellyBryan L
Disciplina	548/.3
Soggetti	Crystallography
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	Dipicolinic acid, its analogues, and derivatives : aspects of their coordination chemistry / Alvin A. Holder ... [et al.] -- Synthesis and structural characterization of thiopene-functionalized metal dithiolenes / Seth C. Rasmussen and Chad M. Amb -- Crystal chemistry of an atropisomer : conformation, chirality, aromaticity and intermolecular interactions of diphenylguanidine / Manuela Ramos Silva ... [et al.] -- Construction and structure of metal-organic frameworks with specific ion-exchange property / Man-Sheng Chen ... [et al.] -- Substituent effect on the structures of zinc 1,4-benzenedicarboxylate coordination polymers synthesized in dimethyl sulfoxide / Shi-Yao Yang and Xiao-Bin Xu.

2.	Record Nr.	UNINA9910483320603321
	Autore	Brugiere Pierre
	Titolo	Quantitative Portfolio Management : with Applications in Python / / by Pierre Brugière
	Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2020
	ISBN	3-030-37740-7
	Edizione	[1st ed. 2020.]
	Descrizione fisica	1 online resource (XII, 205 p. 23 illus., 22 illus. in color.)
	Collana	Springer Texts in Business and Economics, , 2192-4341
	Disciplina	332.6
	Soggetti	Social sciences—Mathematics Statistics Application software Mathematics in Business, Economics and Finance Statistics in Business, Management, Economics, Finance, Insurance Computer and Information Systems Applications
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Nota di contenuto	Returns and the Gaussian Hypothesis -- Utility Functions and the Theory of Choice -- The Markowitz Framework -- Markowitz Without a Risk-Free Asset -- Markowitz with a Risk-Free Asset -- Performance and Diversification Indicators -- Risk Measures and Capital Allocation -- Factor Models -- Identification of the Factors -- Exercises and Problems.
	Sommario/riassunto	This self-contained book presents the main techniques of quantitative portfolio management and associated statistical methods in a very didactic and structured way, in a minimum number of pages. The concepts of investment portfolios, self-financing portfolios and absence of arbitrage opportunities are extensively used and enable the translation of all the mathematical concepts in an easily interpretable way. All the results, tested with Python programs, are demonstrated rigorously, often using geometric approaches for optimization problems and intrinsic approaches for statistical methods, leading to unusually short and elegant proofs. The statistical methods concern both parametric and non-parametric estimators and, to estimate the

factors of a model, principal component analysis is explained. The presented Python code and web scraping techniques also make it possible to test the presented concepts on market data. This book will be useful for teaching Masters students and for professionals in asset management, and will be of interest to academics who want to explore a field in which they are not specialists. The ideal pre-requisites consist of undergraduate probability and statistics and a familiarity with linear algebra and matrix manipulation. Those who want to run the code will have to install Python on their pc, or alternatively can use Google Colab on the cloud. Professionals will need to have a quantitative background, being either portfolio managers or risk managers, or potentially quants wanting to double check their understanding of the subject.