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| 1. Record Nr. | UNINA9910796602303321 |
| Autore | Sanchez-Gonzalez Carlos |
| Titolo | The Efficiency of Mutual Fund Families : Insights from the Spanish Market / / by Carlos Sanchez-Gonzalez (Universidad EIA, Colombia) |
| Pubbl/distr/stampa | Bingley, England : , : Emerald Publishing, , 2018 |
| ISBN | 1-78743-983-6 1-78743-799-X |
| Descrizione fisica | 1 online resource (xxiii, 238 pages) : illustrations |
| Disciplina | 332.63/27 |
| Soggetti | Financial services industry - Management Industrial productivity - Measurement Mutual funds Investments, Spanish Business & Economics, Investments & Securities / Mutual Funds Investment & securities |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Note generali | Includes index. |
| Nota di bibliografia | Includes bibliographical references. |
| Nota di contenuto | Front Cover; The Efficiency of Mutual Fund Families: Insights from the Spanish Market; Copyright Page; Contents; List of Figures; List of Tables; About the Author; Preface; Acknowledgments; Part I. The Efficiency of Mutual Fund Families: Using a Slacks-based Measure; Chapter 1 Introduction to Part I; Chapter 2 Background; 2.1. Basic Concepts; 2.2. Basic DEA Models; 2.3. Applications to Financial Institutions; 2.3.1. Context of Study; 2.3.2. Review of Frontier Studies in Financial Institutions; 2.3.3. Discussion on the Production and Asset Approaches; Chapter 3 Model and Variables. 3.1. Multi-management Stages Model in a Mutual Fund Management Company (MFMC)3.2. Variables of the Model: The Case of the Spanish Market; Chapter 4 Data and Empirical Analysis: The Case of the Spanish Market; 4.1. Data; 4.2. Empirical Analysis; 4.3. Influence of the Variable-returns-to-scale on the Efficiency Rankings; 4.4. Robustness of the More Controversial Variables of the Model; Chapter 5 Conclusions and Summary of the Applications in the Spanish Market; Appendix A; Part II. Further Evaluation of Efficiency of Mutual Fund Management Companies; |

Chapter 1 Introduction to Part II. Chapter 2 Variations of the Slacks-based Measure (SBM) of Efficiency 2.1. Basic Concepts of the New Measures; 2.2. Comparative Evaluation between the SBM Original Model and SBM Variation I; 2.3. Random Searches for Facets (Variation IV); 2.4. The Search for Locally Efficient Companies Applying Variation III; Chapter 3 Persistence in Funds Management Companies: Do the Best Winners and Losers Usually Repeat?; 3.1. Persistence Studies in the Mutual Fund Industry; 3.2. Methodology of Performance Persistence; 3.3. Empirical Results of Efficiency Persistence: The Case of the Spanish Market. Chapter 4 Conclusions and Summary of the Applications in the Spanish Market Appendix B; References; Index.

Sommario/riassunto

Gonzalez develops an innovative model that considers different management stages of mutual fund companies, overcoming the traditional dispute between the different approaches used in banking and insurance research.

2. Record Nr.

UNINA9910826879403321

Titolo

Handbook of statistical systems biology / / edited by Michael P.H. Stumpf, David J. Balding, Mark Girolami

Pubbl/distr/stampa

Chichester, West Sussex ; ; Hoboken, N.J., : John Wiley & Sons, 2011

ISBN

1-283-25824-2
9786613258243
1-119-95204-2
1-119-97060-1
1-119-97061-X

Edizione

[1st ed.]

Descrizione fisica

1 online resource (532 p.)

Altri autori (Persone)

Stumpf M. P. H (Michael P. H.)
Balding D. J
Girolami Mark <1963->

Disciplina

570.1/5195

Soggetti

Systems biology - Statistical methods
Biological systems - Mathematical models
Uncertainty - Mathematical models
Stochastic analysis - Mathematical models

Lingua di pubblicazione

Inglese

Formato

Materiale a stampa

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| Livello bibliografico | Monografia |
| Note generali | Description based upon print version of record. |
| Nota di bibliografia | Includes bibliographical references and index. |
| Nota di contenuto | A. Methodological chapters -- B. Technology-based chapters -- C. Networks and graphical models -- D. Dynamical systems -- E. Application areas. |
| Sommario/riassunto | Systems Biology is now entering a mature phase in which the key issues are characterising uncertainty and stochastic effects in mathematical models of biological systems. The area is moving towards a full statistical analysis and probabilistic reasoning over the inferences that can be made from mathematical models. This handbook presents a comprehensive guide to the discipline for practitioners and educators, in providing a full and detailed treatment of these important and emerging subjects. Leading experts in systems biology and statistics have come together to provide insight in to the majo |