

1. Record Nr.	UNINA990009892320403321
Autore	Bernardi, Emanuele <1975- >
Titolo	Storia della Confederazione italiana agricoltori : rappresentanza, politiche e unità contadina dal secondo dopoguerra ad oggi / Emanuele Bernardi, Fabrizio Nunnari, Luigi Scoppola Iacopini
Pubbl/distr/stampa	Bologna : Il mulino, 2013
ISBN	978-88-15-24772-8
Descrizione fisica	276 p. : [8] carte di tav. : ill. ; 22 cm
Collana	Percorsi , Storia
Altri autori (Persone)	Nunnari, Fabrizio Scoppola Iacopini, Luigi
Disciplina	331.88130945
Locazione	FSPBC
Collocazione	XIV G 314
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr.	UNINA9910829805303321
Titolo	Financial surveillance [[electronic resource] /] / edited by Marianne Frisen
Pubbl/distr/stampa	Chichester, England ; ; Hoboken, NJ, : John Wiley & Sons, c2008
ISBN	1-281-31997-X 9786611319977 0-470-98717-0 0-470-98716-2
Descrizione fisica	1 online resource (274 p.)
Collana	Statistics in practice
Altri autori (Persone)	FrisenMarianne
Disciplina	332.01/519 332.01519
Soggetti	Econometric models Mathematical optimization
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 (p. [239]-256) and index.
Nota di contenuto	Introduction to financial surveillance / Marianne Frisen -- Statistical models in finance / Helgi Tomasson -- The relation between statistical surveillance and technical analysis in finance / David Bock, Eva Andersson, Marianne Frisen -- Evaluations of likelihood-based surveillance of volatility / David Bock -- Surveillance of univariate and multivariate linear time series / Yarema Okhrin and Wolfgang Schmid -- Surveillance of univariate and multivariate nonlinear time series / Yarema Okhrin and Wolfgang Schmid -- Sequential monitoring of optimal portfolio weights / Vasyl Golosnoy, Wolfgang Schmid and Iryna Okhrin -- Likelihood-based surveillance for continuous-time processes / Helgi Tomasson -- Conclusions and future directions / Marianne Frisen.
Sommario/riassunto	This is the first book-length treatment of statistical surveillance methods used in financial analysis. It contains carefully selected chapters written by specialists from both fields and strikes a balance between the financial and statistical worlds, enhancing future collaborations between the two areas, and enabling more successful prediction of financial market trends. The book discusses, in detail,

schemes for different control charts and different linear and nonlinear time series models and applies methods to real data from worldwide markets, as well as including simulation studies.
