

1. Record Nr.	UNINA9910456592303321
Autore	Fauset Jessie Redmon
Titolo	Comedy, American style [[electronic resource] /] / Jessie Redmon Fauset ; edited and with an introduction by Cherene Sherrard-Johnson
Pubbl/distr/stampa	New Brunswick, N.J., : Rutgers University Press, c2010
ISBN	1-282-24177-X 9786613812896 0-8135-4832-2
Descrizione fisica	1 online resource (313 p.)
Collana	Multi-ethnic literatures of the Americas
Altri autori (Persone)	Sherrard-JohnsonCherene <1973->
Disciplina	813/.52
Soggetti	African American families African American women African Americans - Race identity Self-hate (Psychology) Passing (Identity) Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Originally published: New York : Frederick A. Stokes Co., 1933.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Frontmatter -- Contents -- Acknowledgments -- Chronology -- Introduction -- A note on the text -- Comedy: American Style -- I. The Plot -- II. The Characters -- III. Teresa's Act -- IV. Oliver's Act -- V. Phebe's Act -- VI. Curtain -- Selected Essays -- Selected Poems -- Explanatory Notes -- About the Editor
Sommario/riassunto	Comedy: American Style, Jessie Redmon Fauset's fourth and final novel, recounts the tragic tale of a family's destruction—the story of a mother who denies her clan its heritage. Originally published in 1933, this intense narrative stands the test of time and continues to raise compelling, disturbing, and still contemporary themes of color prejudice and racial self-hatred. Several of today's bestselling novelists echo subject matter first visited in Fauset's commanding work, which overflows with rich, vivid, and complex characters who explore questions of color, passing, and black identity. Cherene Sherrard-Johnson's introduction places this literary classic in both the new modernist and transatlantic contexts and will be embraced by those

interested in earlytwentieth-century women writers, novels about passing, the Harlem Renaissance, the black/white divide, and diaspora studies. Selected essays and poems penned by Fauset are also included, among them "Yarrow Revisited" and "Oriflamme," which help highlight the full canon of her extraordinary contribution to literature and provide contextual background to the novel.

2. Record Nr.	UNINA9910830332103321
Autore	Fabozzi Frank J
Titolo	Financial modeling of the equity market [[electronic resource]] : from CAPM to cointegration // Frank J. Fabozzi, Sergio M. Focardi, Petter N. Kolm
Pubbl/distr/stampa	Hoboken, N.J., : Wiley, c2006
ISBN	1-119-20123-3 1-280-34337-0 9786610343379 0-470-03769-5
Descrizione fisica	1 online resource (673 p.)
Collana	Frank J. Fabozzi series Wiley finance
Altri autori (Persone)	FocardiSergio M KolmPetter N
Disciplina	332.6 332.6322
Soggetti	Stocks - 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	Financial Modeling of the Equity Market; Contents; Preface; Acknowledgments; About the Authors; Chapter 1: Introduction; HISTORICAL PERSPECTIVE ON THE FINANCIAL MODELING OF THE EQUITY MARKET; CENTRAL THEMES OF THE BOOK; ORGANIZATION OF THE BOOK; Part I: Portfolio Allocation: Classical Theory and Modern Extensions; Chapter 2: Mean-Variance Analysis and Modern Portfolio Theory; THE BENEFITS OF DIVERSIFICATION; MEAN-VARIANCE

ANALYSIS: OVERVIEW; CLASSICAL FRAMEWORK FOR MEAN-VARIANCE OPTIMIZATION; THE CAPITAL MARKET LINE; SELECTION OF THE OPTIMAL PORTFOLIO WHEN THERE IS A RISK-FREE ASSET
MORE ON UTILITY FUNCTIONS: A GENERAL FRAMEWORK FOR PORTFOLIO CHOICESUMMARY; Chapter 3: Transaction and Trading Costs; A TAXONOMY OF TRANSACTION COSTS; LIQUIDITY AND TRANSACTION COSTS; MARKET IMPACT MEASUREMENTS AND EMPIRICAL FINDINGS; FORECASTING AND MODELING MARKET IMPACT; INCORPORATING TRANSACTION COSTS IN ASSET-ALLOCATION MODELS; OPTIMAL TRADING; INTEGRATED PORTFOLIO MANAGEMENT: BEYOND EXPECTED RETURN AND PORTFOLIO RISK53; SUMMARY; Chapter 4: Applying the Portfolio Selection Framework in Practice; REBALANCING IN THE MEAN-VARIANCE OPTIMIZATION FRAMEWORK PORTFOLIO CONSTRAINTS COMMONLY USED IN PRACTICESUMMARY; Chapter 5: Incorporating Higher Moments and Extreme Risk Measures; DISPERSION AND DOWNSIDE MEASURES; PORTFOLIO SELECTION WITH HIGHER MOMENTS THROUGH EXPANSIONS OF UTILITY; POLYNOMIAL GOAL PROGRAMMING FOR PORTFOLIO OPTIMIZATION WITH HIGHER MOMENTS; SOME REMARKS ON THE ESTIMATION OF HIGHER MOMENTS; THE APPROACH OF MALEVERGNE AND SORNETTE58; SUMMARY; Chapter 6: Mathematical and Numerical Optimization; MATHEMATICAL PROGRAMMING; NECESSARY CONDITIONS FOR OPTIMALITY FOR CONTINUOUS OPTIMIZATION PROBLEMS; HOW DO OPTIMIZATION ALGORITHMS WORK? OPTIMIZATION SOFTWAREPRACTICAL CONSIDERATIONS WHEN USING OPTIMIZATION SOFTWARE; SUMMARY; Part II: Managing Uncertainty in Practice; Chapter 7: Equity Price Models; DEFINITIONS; THEORETICAL AND ECONOMETRIC MODELS; RANDOM WALK MODELS; GENERAL EQUILIBRIUM THEORIES; CAPITAL ASSET PRICING MODEL (CAPM); ARBITRAGE PRICING THEORY (APT); SUMMARY; Chapter 8: Forecasting Expected Return and Risk; DIVIDEND DISCOUNT AND RESIDUAL INCOME VALUATION MODELS; THE SAMPLE MEAN AND COVARIANCE ESTIMATOR; RANDOM MATRICES; ARBITRAGE PRICING THEORY AND FACTOR MODELS; FACTOR MODELS IN PRACTICE FACTOR MODELS IN PRACTICE: AN EXAMPLEOTHER APPROACHES TO VOLATILITY ESTIMATION; APPLICATION TO INVESTMENT STRATEGIES AND PROPRIETARY TRADING; SUMMARY; Chapter 9: Robust Frameworks for Estimation and Portfolio Allocation; PRACTICAL PROBLEMS ENCOUNTERED IN MEAN-VARIANCE OPTIMIZATION; SHRINKAGE ESTIMATION; BAYESIAN APPROACHES; INCORPORATING ESTIMATION ERROR AND UNCERTAINTY IN THE PORTFOLIO ALLOCATION PROCESS; SUMMARY; Part III: Dynamic Models for Equity Prices; Chapter 10: Feedback and Predictors in Stock Markets; RANDOM WALK MODELS AND THEIR SHORTCOMINGS; TIME DIVERSIFICATION A MULTIAGENT ECONOMY: EFFECTS OF AGENT HETEROGENEITY AND INTERACTIONS

Sommario/riassunto

An inside look at modern approaches to modeling equity portfolios
Financial Modeling of the Equity Market is the most comprehensive, up-to-date guide to modeling equity portfolios. The book is intended for a wide range of quantitative analysts, practitioners, and students of finance. Without sacrificing mathematical rigor, it presents arguments in a concise and clear style with a wealth of real-world examples and practical simulations. This book presents all the major approaches to single-period return analysis, including modeling, estimation, and optimization issues. It

3. Record Nr.	UNISALENTO991004373437807536
Autore	Sapienza, Salvatore <1993- >
Titolo	Decisioni algoritmiche e diritto / Salvatore Sapienza
Pubbl/distr/stampa	Milano : Giuffrè Francis Lefebvre, 2024
Titolo uniforme	Decisioni algoritmiche e diritto 4228832
ISBN	9788828864592
Descrizione fisica	X, 161 p. ; 24 cm.
Collana	AI e diritto ; 2
Disciplina	340.028563
Soggetti	Intelligenza artificiale - Diritto
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Bibliografia: p. 150-161