

1. Record Nr.	UNICAMPANIAVAN00133344
Autore	Ventura, Guglielmo
Titolo	Thermal Properties of Solids at Room and Cryogenic Temperatures / Guglielmo Ventura, Mauro Perfetti
Pubbl/distr/stampa	Dordrecht, : Springer, 2014
Titolo uniforme	Thermal Properties of Solids at Room and Cryogenic Temperatures
Descrizione fisica	xi, 216 p. : ill. ; 24 cm
Altri autori (Persone)	Perfetti, Mauro
Soggetti	00A79 (77-XX) - Physics [MSC 2020] 74-XX - Mechanics of deformable solids [MSC 2020] 74F05 - Thermal effects in solid mechanics [MSC 2020] 92Exx - Chemistry [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr.	UNINA9910970819403321
Autore	Wang Peijie <1965->
Titolo	Financial econometrics : methods and models / / Peijie Wang
Pubbl/distr/stampa	London ; ; New York, : Routledge, 2003
ISBN	1-134-59111-X 1-134-59112-8 1-280-17725-X 0-203-99073-0
Edizione	[1st ed.]
Descrizione fisica	1 online resource (193 pages)
Collana	Routledge Advanced Texts in Economics and Finance
Classificazione	85.03 85.33
Disciplina	332/.01/5195
Soggetti	Finance - Econometric models Time-series analysis Stochastic processes
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and indexes.
Nota di contenuto	Intro -- Half-Title -- Title -- Copyright -- Contents -- Detailed contents -- List of illustrations -- Preface -- Acknowledgements -- 1 Stochastic processes and financial time series -- 2 Unit roots, cointegration and other comovements in time series -- 3 Time-varying volatility models - GARCH and stochastic volatility -- 4 Shock persistence and impulse response analysis -- 5 Modelling regime shifts -- 6 Present value models and tests for rationality and market efficiency -- 7 State space models and the Kalman filter -- 8 Frequency domain analysis of time series -- 9 Research tools and sources of information -- Subject index.
Sommario/riassunto	This book which provides an overview of contemporary topics related to the modelling of financial time series, is set against a backdrop of rapid expansions of interest in both the models themselves and the financial problems to which they are applied. This excellent textbook covers all the major developments in the area in recent years in an informative as well as succinct way. Refreshingly, every chapter has a section of two or more examples and a section of empirical literature, offering the reader the opportunity to practice the kind of research

going on in the area. This approach helps the reader develop interest, confidence and momentum in learning contemporary econometric topics.

3. **Record Nr.** UNINA9910895751503321

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Soggetti Ethics
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Lingua di pubblicazione Inglese

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