

1. Record Nr.	UNINA9910346675203321
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Titolo	Empirical Finance
Pubbl/distr/stampa	MDPI - Multidisciplinary Digital Publishing Institute, 2019
Descrizione fisica	1 online resource (276 p.)
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Sommario/riassunto	<p>There is no denying the role of empirical research in finance and the remarkable progress of empirical techniques in this research field. This Special Issue focuses on the broad topic of "Empirical Finance" and includes novel empirical research associated with financial data. One example includes the application of novel empirical techniques, such as machine learning, data mining, wavelet transform, copula analysis, and TV-VAR, to financial data. The Special Issue includes contributions on empirical finance, such as algorithmic trading, market efficiency, market microstructure, portfolio theory and asset allocation, asset pricing models, liquidity risk premium, currency crisis, return predictability, and volatility modeling.</p>

2. Record Nr.	UNINA9910896322003321
Titolo	Discussion papers / Research and Information System for Developing Countries
Pubbl/distr/stampa	New Delhi - (India), : RIS, April 2018-June 2020
Descrizione fisica	Online-Ressource
Disciplina	320
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