1.	Record Nr.	UNINA9910964384103321
	Titolo	South Africa : : Financial Sector Assessment Program-Detailed Assessment of Implementation on the IOSCO Objectives and Principles of Securities Regulation
	Pubbl/distr/stampa	Washington, D.C. : , : International Monetary Fund, , 2015
	ISBN	9781498367646 149836764X
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	Descrizione fisica	1 online resource (253 p.)
	Collana	IMF Staff Country Reports
	Disciplina	332.152
	Soggetti	Securities - South Africa
		Capital market - South Africa
		Accounting
		Investments: General
		Investments: Stocks
		Industries: Financial Services
		Pension Funds
		Non-bank Financial Institutions
		Financial Instruments
		Institutional Investors
		General Financial Markets: General (includes Measurement and Data)
		Public Administration
		Public Sector Accounting and Audits
		Financial Institutions and Services: Government Policy and Regulation
		Investment & securities
		Finance
		Financial reporting, financial statements
		Securities
		Stocks
		Financial statements
		Hedge funds
		Financial services
		Financial institutions
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Lingua di pubblicazione	Inglese
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Note generali	Description based upon print version of record.
Nota di contenuto	Cover; CONTENTS; GLOSSARY; EXECUTIVE SUMMARY; INTRODUCTION; INFORMATION AND METHODOLOGY USED FOR ASSESSMENT; INSTITUTIONAL AND MARKET STRUCTURE-OVERVIEW; A. Regulatory Structure; B. Market Structure; TABLES; 1. Key Market Information; 2. Number of JSE Members by Market; 3. Ownership of JSE Equity Firms; 4. Financial Services Providers Licensed under the FAIS Act (By Category); 5. Assets under Management in South African Collective Investment Schemes; PRECONDITIONS FOR EFFECTIVE SECURITIES REGULATION; MAIN FINDINGS SUMMARY IMPLEMENTATION OF THE IOSCO PRINCIPLES6. Summary Implementation of the IOSCO Principles-Detailed Assessments; RECOMMENDED ACTION PLAN AND AUTHORITIES' RESPONSE; 7. Recommended Action Plan to Improve Implementation of the IOSCO Principles; A. Authorities' Response to the Assessment; DETAILED ASSESSMENT; 8. Detailed Assessment of Implementation of the IOSCO Principles
Sommario/riassunto	This paper discusses findings of the Detailed Assessment of Implementation on the IOSCO (International Organization of Securities Commissions) Objectives and Principles of Securities Regulation in South Africa. Although South Africa's level of implementation of the IOSCO principles is complete in several areas, there is room for enhancement. The legal framework is robust and provides the authorities with broad supervisory, investigative, and enforcement powers. There are arrangements for on-site and off-site monitoring of regulated entities. The powers to cooperate with domestic and foreign counterparts are extensive. Accounting and auditing standards are high, as is the disclosure regime that applies to listed companies in practice.

2. Record Nr.	UNINA9911007080403321
Autore	Anderson Brian D. O
Titolo	Optimal Filtering
Pubbl/distr/stampa	Newburyport, : Dover Publications, 2012
ISBN	0-486-13689-2
	1-62198-604-7
Edizione	[1st ed.]
Descrizione fisica	1 online resource (695 p.)
Collana	Dover Books on Electrical Engineering
Altri autori (Persone)	MooreJohn B
Disciplina	621.382/2
Soggetti	Signal processing
	Electric filters
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	Engineering & Applied Sciences
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Lingua di pubblicazione	Inglese
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Nota di contenuto	Title Page; Copyright Page; Table of Contents; PREFACE; CHAPTER 1 - INTRODUCTION; 1.1 FILTERING; 1.2 HISTORY OF SIGNAL FILTERING; 1.3 SUBJECT MATTER OF THIS BOOK; 1.4 OUTLINE OF THE BOOK; REFERENCES; CHAPTER 2 - FILTERING, LINEAR SYSTEMS, AND ESTIMATION; 2.1 SYSTEMS, NOISE, FILTERING, SMOOTHING, AND PREDICTION; 2.2 THE GAUSS-MARKOV DISCRETE-TIME MODEL; 2.3 ESTIMATION CRITERIA; REFERENCES; CHAPTER 3 - THE DISCRETE-TIME; 3.1 THE KALMAN FILTER; 3.2 BEST LINEAR ESTIMATOR PROPERTY OF THE KALMAN FILTER; 3.3 IDENTIFICATION AS A KALMAN FILTERING PROBLEM; 3.4 APPLICATION OF KALMAN FILTERS; REFERENCES CHAPTER 4 - TIME-INVARIANT FILTERS4.1 BACKGROUND TO TIME INVARIANCE OF THE FILTER; 4.2 STABILITY PROPERTIES OF LINEAR, DISCRETE-TIME SYSTEMS; 4.3 STATIONARY BEHAVIOUR OF LINEAR SYSTEMS; 4.4 TIME INVARIANCE AND ASYMPTOTIC STABILITY OF THE FILTER; 4.5 FREQUENCY DOMAIN FORMULAS; REFERENCES; CHAPTER 5 - KALMAN FILTER PROPERTIES; 5.1 INTRODUCTION; 5.2 MINIMUM VARIANCE AND LINEAR MINIMUM VARIANCE ESTIMATION; ORTHOGONALITY AND PROJECTION; 5.3 THE INNOVATIONS SEQUENCE; 5.4 THE KALMAN FILTER; 5.5 TRUE FILTERED ESTIMATES AND THE

SIGNAL-TO-NOISE RATIO IMPROVEMENT PROPERTY

5.6 INVERSE PROBLEMS: WHEN IS A FILTER OPTIMAL?REFERENCES; CHAPTER 6 - COMPUTATIONAL ASPECTS; 6.1 SIGNAL MODEL ERRORS, FILTER DIVERGENCE, AND DATA SATURATION; 6.2 EXPONENTIAL DATA WEIGHTING-A FILTER WITH PRESCRIBED DEGREE OF STABILITY; 6.3 THE MATRIX INVERSION LEMMA AND THE INFORMATION FILTER; 6.4 SEQUENTIAL PROCESSING; 6.5 SQUARE ROOT FILTERING; 6.6 THE HIGH MEASUREMENT NOISE CASE; 6.7 CHANDRASEKHAR-TYPE, DOUBLING, AND NONRECURSIVE ALGORITHMS; REFERENCES; CHAPTER 7 - SMOOTHING OF DISCRETE-TIME SIGNALS; 7.1 INTRODUCTION TO SMOOTHING; 7.2 FIXED-POINT SMOOTHING; 7.3 FIXED-LAG SMOOTHING

7.4 FIXED-INTERVAL SMOOTHINGREFERENCES; CHAPTER 8 - APPLICATIONS IN NONLINEAR FILTERING; 8.1 NONLINEAR FILTERING; 8.2 THE EXTENDED KALMAN FILTER; 8.3 A BOUND OPTIMAL FILTER; 8.4 GAUSSIAN SUM ESTIMATORS; REFERENCES; CHAPTER 9 - INNOVATIONS REPRESENTATIONS, SPECTRAL FACTORIZATION, WIENER AND LEVINSON FILTERING; 9.1 INTRODUCTION; 9.2 KALMAN FILTER DESIGN FROM COVARIANCE DATA; 9.3 INNOVATIONS REPRESENTATIONS WITH FINITE INITIAL TIME; 9.4 STATIONARY INNOVATIONS REPRESENTATIONS AND SPECTRAL FACTORIZATION; 9.5 WIENER FILTERING; 9.6 LEVINSON FILTERS; REFERENCES

CHAPTER 10 - PARAMETER IDENTIFICATION AND ADAPTIVE ESTIMATION10.1 ADAPTIVE ESTIMATION VIA PARALLEL PROCESSING; 10.2 ADAPTIVE ESTIMATION VIA EXTENDED LEAST SQUARES; REFERENCES; CHAPTER 11 - COLORED NOISE AND SUBOPTIMAL REDUCED ORDER FILTERS; 11.1 GENERAL APPROACHES TO DEALING WITH COLORED NOISE; 11.2 FILTER DESIGN WITH MARKOV OUTPUT NOISE; 11.3 FILTER DESIGN WITH SINGULAR OR NEAR-SINGULAR OUTPUT NOISE; 11.4 SUBOPTIMAL DESIGN GIVEN COLORED INPUT OR MEASUREMENT NOISE; 11.5 SUBOPTIMAL FILTER DESIGN BY MODEL ORDER REDUCTION; REFERENCES; APPENDIX A - BRIEF REVIEW OF RESULTS OF PROBABILITY THEORY

APPENDIX B - BRIEF REVIEW OF SOME RESULTS OF MATRIX THEORY

| Sommario/riassunto | This graduate-level text augments and extends beyond undergraduate studies of signal processing, particularly in regard to communication systems and digital filtering theory. Vital for students in the fields of control and communications, its contents are also relevant to students in such diverse areas as statistics, economics, bioengineering, and operations research.Topics include filtering, linear systems, and estimation; the discrete-time Kalman filter; time-invariant filters; properties of Kalman filters; computational aspects; and smoothing of discrete-time signals. Additional subjects e |