1.	Record Nr.	UNINA990006019090403321
	Autore	Willet, Thomas D.
	Titolo	The Oil-Transfer Problem and International Economic Stability / Thomas D. Willet
	Pubbl/distr/stampa	Princeton, : International Finance Sect ion, 1975
	Descrizione fisica	38 p. ; 8°
	Collana	Essays in international finance ; 113
	Disciplina	330
	Locazione	FGBC
	Collocazione	XV M 698 (113)
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia

2.	Record Nr.	UNINA9910983303903321
	Autore	Ma Lingjie
	Titolo	Nonlinear Investing: A Quantamental Approach / / by Lingjie Ma
	Pubbl/distr/stampa	Cham : , : Springer Nature Switzerland : , : Imprint : Springer, , 2025
	ISBN	9783031763052 303176305X
	Edizione	[1st ed. 2025.]
	Descrizione fisica	1 online resource (434 pages)
	Disciplina	300.727
	Soggetti	Statistics Information visualization Multivariate analysis Statistics in Business, Management, Economics, Finance, Insurance Data and Information Visualization Multivariate Analysis Estadística Anàlisi multivariable Llibres electrònics
	Lingua di pubblicazione	Inglese

Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	
Sommario/riassunto	This book focuses on nonlinear investing with a quantamental approach. Pricing relationships in financial markets are often nonlinear, which raises serious questions for portfolio management: How can we characterize nonlinear patterns in asset pricing? Why do such nonlinear patterns occur and in what contexts? How can we know whether such relationships will persist in the future? And how much is the value added by a nonlinear over a linear model? These questions cannot be answered by piecing together fundamental prospects based on personal experience and preference, which can be biased, or by torturing the data to make it confess whatever we want (particularly big data, which allows more freedom for data mining). Rather, nonlinear investing should rely on both fundamental insights and quantitative analysis: the former ensures that similar nonlinear patterns will occur in the future and the latter validates the nonlinear pattern with historical data. In this way, quant marries fundamental: a quantamental approach! The book provides a systematic guide to conducting nonlinear investing through quantamental analysis. The author demonstrates how nonlinear investment strategies, achieving both depth and breadth, add significant value to portfolio performance for different asset classes. The primary audience for this book is senior professional investors and quant/fundamental investment shops who look for new ideas to enhance their existing products or develop new products. The book will also be helpful to finance faculty and graduate students who are interested in frontier industry practices.