

1. Record Nr.	UNINA9910159456403321
Titolo	Big data applications in the telecommunications industry // Ye Ouyang and Mantian Hu, editors
Pubbl/distr/stampa	Hershey, PA : , : Information Science Reference, , [2017] 2017
ISBN	1-5225-1751-0
Descrizione fisica	1 online resource (xv, 216 pages) : illustrations (chiefly color)
Collana	Advances in wireless technologies and telecommunication (AWTT) book series
Disciplina	384.30285/57
Soggetti	Network performance (Telecommunication) - Reliability Big data
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Detecting abnormal traffic in wireless networks using unsupervised models / Alexis Huet -- Evaluating wireless network accessibility performance via clustering-based model: an analytic methodology / Yan Wang, Zhensen Wu -- Modeling for time generating network: an advanced Bayesian model / Yirui Hu -- Identifying dissatisfied 4G customers from network indicators: a comparison between complaint and survey data / Xinling Dai -- Predicting 4G adoption with Apache Spark: a field experiment / Mantian (Mandy) Hu -- Mining of leaders in mobile telecom social networks / Mantian (Mandy) Hu -- Network-based targeting: big data application in mobile industry / Chu (Ivy) Dang -- Anomaly detection in wireless networks: an introduction to multi-cluster technique / Yirui Hu -- Continuous-time Markov chain-based reliability analysis for future cellular networks / Hasan Farooq, Md Salik Parwez, Ali Imran -- Spectral efficiency self-optimization through dynamic user clustering and beam steering / Md Salik Parwez [and 3 others].
Sommario/riassunto	"This book is a comprehensive reference source for the latest scholarly material on the use of data analytics to study wireless networks and examines how these techniques can increase reliability and profitability, as well as network performance and connectivity. Featuring extensive coverage on relevant topics, such as accessibility,

2. Record Nr.	UNINA9911020110803321
Titolo	Robust portfolio optimization and management / / Frank J. Fabozzi ... [et al.]
Pubbl/distr/stampa	Hoboken, New Jersey, : John Wiley, c2007
ISBN	9786610855520 9781119202172 1119202175 9781280855528 1280855525 9780470164891 0470164891
Descrizione fisica	1 online resource (513 p.)
Collana	Frank J. Fabozzi series Wiley finance
Altri autori (Persone)	FabozziFrank J
Disciplina	332.6
Soggetti	Portfolio management Robust optimization Gestió de cartera Llibres electrònics
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	Robust Portfolio Optimization and Management; Contents; Preface; TEACHING USING THIS BOOK; ACKNOWLEDGMENTS; Chapter 1: Introduction; QUANTITATIVE TECHNIQUES IN THE INVESTMENT MANAGEMENT INDUSTRY; CENTRAL THEMES OF THIS BOOK; OVERVIEW OF THIS BOOK; 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 CHOICE; SUMMARY

Chapter 3: Advances in the Theory of Portfolio 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 SORNETTE; SUMMARY; Chapter 4: Portfolio Selection in Practice; PORTFOLIO CONSTRAINTS COMMONLY USED IN PRACTICE; INCORPORATING TRANSACTION COSTS IN ASSET-ALLOCATION MODELS; MULTIACCOUNT OPTIMIZATION; SUMMARY; Chapter 5: Classical Asset Pricing;

DEFINITIONS

THEORETICAL AND ECONOMETRIC MODELS RANDOM WALK MODELS; GENERAL EQUILIBRIUM THEORIES; CAPITAL ASSET PRICING MODEL (CAPM); ARBITRAGE PRICING THEORY (APT); SUMMARY; Chapter 6: Forecasting Expected Return and Risk; DIVIDEND DISCOUNT AND RESIDUAL INCOME VALUATION MODELS; THE SAMPLE MEAN AND COVARIANCE ESTIMATORS; RANDOM MATRICES; ARBITRAGE PRICING THEORY AND FACTOR MODELS; FACTOR MODELS IN PRACTICE; OTHER APPROACHES TO VOLATILITY ESTIMATION; APPLICATION TO INVESTMENT STRATEGIES AND PROPRIETARY TRADING; SUMMARY; Chapter 7: Robust Estimation; THE INTUITION BEHIND ROBUST STATISTICS; ROBUST STATISTICS ROBUST ESTIMATORS OF REGRESSIONS CONFIDENCE INTERVALS; SUMMARY; Chapter 8: Robust Frameworks for Estimation: Shrinkage, Bayesian Approaches, and the Black-Litterman Model; PRACTICAL PROBLEMS ENCOUNTERED IN MEAN-VARIANCE OPTIMIZATION; SHRINKAGE ESTIMATION; BAYESIAN APPROACHES; SUMMARY; Chapter 9: Mathematical and Numerical Optimization; MATHEMATICAL PROGRAMMING; NECESSARY CONDITIONS FOR OPTIMALITY FOR CONTINUOUS OPTIMIZATION PROBLEMS; OPTIMIZATION DUALITY THEORY; HOW DO OPTIMIZATION ALGORITHMS WORK?; SUMMARY; Chapter 10: Optimization Under Uncertainty; STOCHASTIC PROGRAMMING

DYNAMIC PROGRAMMING ROBUST OPTIMIZATION; SUMMARY; Chapter 11: Implementing and Solving Optimization Problems in Practice; OPTIMIZATION SOFTWARE; PRACTICAL CONSIDERATIONS WHEN USING OPTIMIZATION SOFTWARE; IMPLEMENTATION EXAMPLES; SPECIALIZED SOFTWARE FOR OPTIMIZATION UNDER UNCERTAINTY; SUMMARY; Chapter 12: Robust Modeling of Uncertain Parameters in Classical Mean-Variance Portfolio Optimization; PORTFOLIO RESAMPLING TECHNIQUES; ROBUST PORTFOLIO ALLOCATION; SOME PRACTICAL REMARKS ON ROBUST PORTFOLIO ALLOCATION MODELS; SUMMARY Chapter 13: The Practice of Robust Portfolio Management: Recent Trends and New Directions

Sommario/riassunto

Praise for Robust Portfolio Optimization and Management""In the half century since Harry Markowitz introduced his elegant theory for selecting portfolios, investors and scholars have extended and refined its application to a wide range of real-world problems, culminating in the contents of this masterful book. Fabozzi, Kolm, Pachamanova, and Focardi deserve high praise for producing a technically rigorous yet remarkably accessible guide to the latest advances in portfolio construction.""--Mark Kritzman, President and CEO, Windham Capital Management, LLC""The topic of robust