

1. Record Nr.	UNISA990002078040203316
Titolo	Bi-logica e sogno : sviluppi matteblanchiani sul pensiero onirico / a cura di Pietro Bria e Fiorangela Oneroso
Pubbl/distr/stampa	Milano : F. Angeli, copyr. 2002
ISBN	88-464-4103-6
Descrizione fisica	188 p. ; 23 cm
Collana	Psicoanalisi contemporanea , Sviluppi e prospettive ; 4.2
Disciplina	150.195092
Soggetti	Inconscio Matte Blanco, Ignacio
Collocazione	II.3. Coll.8/ 7(VI ps B Coll. 175/4.2) II.3. Coll.8/ 7a(VI ps B Coll. 175/4.2Bis) II.3. Coll.8/ 7b(VI ps B Coll. 175/4.2A)
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr.	UNINA9910784886503321
Autore	Taylor Stephen (Stephen J.)
Titolo	Modelling financial time series [[electronic resource] /] / Stephen J Taylor
Pubbl/distr/stampa	New Jersey, : World Scientific, c2008
ISBN	1-281-91161-5 9786611911614 981-277-085-2
Edizione	[2nd ed.]
Descrizione fisica	1 online resource (297 p.)
Disciplina	332.63/222011
Soggetti	Stocks - Prices - Mathematical models Commodity exchanges - Mathematical models Financial futures - Mathematical models Time-series analysis
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Reprint of the edition originally published: Chichester [West Sussex] ; New York : Wiley, c1986.
Nota di bibliografia	Includes bibliographical references (p. 256-261) and indexes.
Nota di contenuto	1. Introduction -- 2. Features of financial returns -- 3. Modelling price volatility -- 4. Forecasting standard deviations -- 5. The accuracy of autocorrelation estimates -- 6. Testing the random walk hypothesis -- 7. Forecasting trends in prices -- 8. Evidence against the efficiency of future markets -- 9. Valuing options -- 10. Concluding remarks.
Sommario/riassunto	"This book contains several innovative models for the prices of financial assets. First published in 1986, it is a classic text in the area of financial econometrics. It presents ARCH and stochastic volatility models that are often used and cited in academic research and are applied by quantitative analysts in many banks. Another often-cited contribution of the first edition is the documentation of statistical characteristics of financial returns, which are referred to as stylized facts. This second edition takes into account the remarkable progress made by empirical researchers during the past two decades from 1986 to 2006. In the new Preface, the author summarizes this progress in two key areas: firstly, measuring, modelling and forecasting volatility; and secondly, detecting and exploiting price trends."

