1.

Record Nr.	UNISA990003646550203316
Titolo	Liturgie e culture tra l'età di Gregorio Magno e il pontificato di Leone III : aspetti rituali, ecclesiologici e istituzionali : atti del Convegno, Università Europea di Roma, 24 e 25 febbraio 2011 / a cura di Renata Salvarani
Pubbl/distr/stampa	Città del Vaticano : Libreria editrice vaticana, 2011
ISBN	978-88-209-8651-1
Descrizione fisica	218 p. : ill. ; 25 cm
Collana	Monumenta, studia, instrumenta liturgica ; 64
Disciplina	264.02009
Soggetti	Liturgia - Sec. 6.-9. - Atti di congressi
Collocazione	II.2. 5824
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr. UNINA9910139631103321

Autore	Schmidt Anatoly B
Titolo	Financial markets and trading [[electronic resource]] : an introduction to market microstructure and trading strategies / / Anatoly B. Schmidt
Pubbl/distr/stampa	Hoboken, N.J., : Wiley, 2011
ISBN	1-118-09365-8 1-283-17662-9 9786613176622 1-118-26809-1 1-118-09363-1
Edizione	[1st edition]
Descrizione fisica	1 online resource (210 p.)
Collana	Wiley finance ; ; 637
Classificazione	BUS027000
Disciplina	332.6 332.64
Soggetti	Fixed-income securities Stock exchanges Microfinance
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	pt. 1. Market microstructure -- pt. 2. Market dynamics -- pt. 3. Trading strategies.
Sommario/riassunto	"Financial Markets and Trading Strategies covers three main parts: Market organization and microstructure theory, which will contain an overview of modern financial markets for equities, FX, and fixed income. There will be a description on various market types and market price formation with different types of traders and orders. Major theoretical microstructure models will be presented, as also concepts of the agent-based modeling of financial markets and important empirical properties of equity and FX markets. Common trading strategies and back-testing will summarize the concepts used in technical analysis and arbitrage trading (such as pairs trading and mean-reversion strategies). There will be a description of performance criteria and back-testing of trading strategies with re-sampling techniques and an outline of other ideas used in optimal order execution, such as optimal order slicing and maker-versus-taker strategies. The appendix will

include Probability distributions and time series analysis. For self-contained presentation, there will be a description of the mathematical methods used in formulating trading strategies and their back-testing. There will be a focus on the linear regression, autoregressive and moving average models, trends, co-integration, and conditional heteroskedasticity. There will also be an introduction to resampling techniques, such as bootstrap and MCMC"--