

1. Record Nr.	UNISA996202100703316
Titolo	Systemic mycoses [[electronic resource]] : a Ciba Foundation symposium in commemoration of William Balfour Baikie // edited by G. E. W. Wolstenholme and Ruth Porter
Pubbl/distr/stampa	London, : Churchill, 1968
ISBN	1-280-58915-9 9786613618986 0-470-71960-5 0-470-71720-3
Descrizione fisica	1 online resource (306 p.)
Collana	Novartis Foundation Symposia ; ; v.980
Altri autori (Persone)	BaikieWilliam Balfour <1825-1864.> WolstenholmeG. E. W (Gordon Ethelbert Ward) PorterRuth
Disciplina	616.9 616.969
Soggetti	Mycoses Medical mycology
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	SYSTEMIC MYCOSES; Contents; Preface; Editors' note on terminology; Speeches of welcome; Introduction: William Balfour Baikie, R.N., F.R.S.E; Discussion; Pathology; Organ distribution and pathogenesis in the deep mycoses; Discussion; Aspects of the contributions of histopathology to the study of deep-seated fungal infections; Discussion; Recent applications of immunological techniques in the diagnosis of the deep mycoses; Discussion; Laboratory aspects of mycetoma; Discussion; General discussion: pathology; Clinical aspects; The clinical features of some of the deep mycoses in West Africa DiscussionRadiological patterns of the deep mycoses; Discussion; General discussion : clinical aspects; Epidemiology; The ecology and epidemiology of the deep mycoses: transmission mechanisms; Discussion; The epidemiology of the mycosis: some comments in relation to a particular case of sporotrichosis; Discussion; The effect of temperature on the deep mycoses; Discussion; The epidemiology of

phycomycosis; Discussion; General discussion : epidemiology; Therapy;
Some biological activities of antifungal antibiotics and their mode of
action; Discussion
Clinical application and side effects of antifungal agents Discussion;
Problems of assessment of antifungal drugs; Discussion; General
discussion : therapy; Group discussion; Chairman's closing remarks;
Author Index; Subject Index

2. Record Nr.	UNINA9911019669803321
Autore	Fabozzi Frank J
Titolo	Financial modeling of the equity market : from CAPM to cointegration / / Frank J. Fabozzi, Sergio M. Focardi, Petter N. Kolm
Pubbl/distr/stampa	Hoboken, N.J., : Wiley, c2006
ISBN	9786610343379 9781119201236 1119201233 9781280343377 1280343370 9780470037690 0470037695
Descrizione fisica	1 online resource (673 p.)
Collana	Frank J. Fabozzi series Wiley finance
Altri autori (Persone)	Focardi Sergio M Kolm Petter N
Disciplina	332.6 332.6322
Soggetti	Stocks - Mathematical models Portfolio management - Mathematical models
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	Financial Modeling of the Equity Market; Contents; Preface; Acknowledgments; About the Authors; Chapter 1: Introduction; HISTORICAL PERSPECTIVE ON THE FINANCIAL MODELING OF THE EQUITY MARKET; CENTRAL THEMES OF THE BOOK; ORGANIZATION OF

THE BOOK; Part I: Portfolio Allocation: Classical Theory and Modern Extensions; 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 CHOICESUMMARY; Chapter 3: Transaction and Trading Costs; A TAXONOMY OF TRANSACTION COSTS; LIQUIDITY AND TRANSACTION COSTS; MARKET IMPACT MEASUREMENTS AND EMPIRICAL FINDINGS; FORECASTING AND MODELING MARKET IMPACT; INCORPORATING TRANSACTION COSTS IN ASSET-ALLOCATION MODELS; OPTIMAL TRADING; INTEGRATED PORTFOLIO MANAGEMENT: BEYOND EXPECTED RETURN AND PORTFOLIO RISK53; SUMMARY; Chapter 4: Applying the Portfolio Selection Framework in Practice; REBALANCING IN THE MEAN-VARIANCE OPTIMIZATION FRAMEWORK PORTFOLIO CONSTRAINTS COMMONLY USED IN PRACTICESUMMARY; Chapter 5: Incorporating Higher Moments and Extreme 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 SORNETTE58; SUMMARY; Chapter 6: Mathematical and Numerical Optimization; MATHEMATICAL PROGRAMMING; NECESSARY CONDITIONS FOR OPTIMALITY FOR CONTINUOUS OPTIMIZATION PROBLEMS; HOW DO OPTIMIZATION ALGORITHMS WORK? OPTIMIZATION SOFTWAREPRACTICAL CONSIDERATIONS WHEN USING OPTIMIZATION SOFTWARE; SUMMARY; Part II: Managing Uncertainty in Practice; Chapter 7: Equity Price Models; DEFINITIONS; THEORETICAL AND ECONOMETRIC MODELS; RANDOM WALK MODELS; GENERAL EQUILIBRIUM THEORIES; CAPITAL ASSET PRICING MODEL (CAPM); ARBITRAGE PRICING THEORY (APT); SUMMARY; Chapter 8: Forecasting Expected Return and Risk; DIVIDEND DISCOUNT AND RESIDUAL INCOME VALUATION MODELS; THE SAMPLE MEAN AND COVARIANCE ESTIMATOR; RANDOM MATRICES; ARBITRAGE PRICING THEORY AND FACTOR MODELS; FACTOR MODELS IN PRACTICE FACTOR MODELS IN PRACTICE: AN EXAMPLEOTHER APPROACHES TO VOLATILITY ESTIMATION; APPLICATION TO INVESTMENT STRATEGIES AND PROPRIETARY TRADING; SUMMARY; Chapter 9: Robust Frameworks for Estimation and Portfolio Allocation; PRACTICAL PROBLEMS ENCOUNTERED IN MEAN-VARIANCE OPTIMIZATION; SHRINKAGE ESTIMATION; BAYESIAN APPROACHES; INCORPORATING ESTIMATION ERROR AND UNCERTAINTY IN THE PORTFOLIO ALLOCATION PROCESS; SUMMARY; Part III: Dynamic Models for Equity Prices; Chapter 10: Feedback and Predictors in Stock Markets; RANDOM WALK MODELS AND THEIR SHORTCOMINGS; TIME DIVERSIFICATION A MULTIAGENT ECONOMY: EFFECTS OF AGENT HETEROGENEITY AND INTERACTIONS

Sommario/riassunto

An inside look at modern approaches to modeling equity portfolios Financial Modeling of the Equity Market is the most comprehensive, up-to-date guide to modeling equity portfolios. The book is intended for a wide range of quantitative analysts, practitioners, and students of finance. Without sacrificing mathematical rigor, it presents arguments in a concise and clear style with a wealth of real-world examples and practical simulations. This book presents all the major approaches to single-period return analysis, including modeling, estimation, and optimization issues. It
