1. | | |
   |---|---|
   | Record Nr. | UNISALENTO991001684659707536 |
   | Autore | Bachtin, Michail |
   | Titolo | Tolstoj ; a cura di Vittorio Strada / Michail Bachtin |
   | Pubbl/distr/stampa | Bologna : Il Mulino, c1996 |
   | ISBN | 8815011129 |
   | Descrizione fisica | 141 p. ; 21 cm. |
   | Collana | Intersezioni ; 28 |
   | Altri autori (Persone) | Strada, Vittorio |
   | Soggetti | Tolstoj, Lev Nikolaevic - Opere - Studi |
   | | Tolstoj, Lev Nikolaevic - Studi |
   | Lingua di pubblicazione | Italiano |
   | Formato | Materiale a stampa |
   | Livello bibliografico | Monografia |

2. | | |
   |---|---|
   | Record Nr. | UNINA9910438087103321 |
   | Autore | Di Lorenzo Renato <1944-> |
   | Titolo | Trading systems : theory and immediate practice / / Renato Di Lorenzo |
   | Pubbl/distr/stampa | Milan, : Springer, 2012, c2013 |
   | ISBN | 1-283-63323-X |
   | | 9786613945686 |
   | | 88-470-2706-3 |
   | Edizione | [1st ed. 2013.] |
   | Descrizione fisica | 1 online resource (223 p.) |
   | Collana | Perspectives in business culture, , 2280-1464 |
   | Disciplina | 332.63220113 |
   | Soggetti | Electronic trading of securities |
   | | Stocks - Mathematical models |
   | | System theory |
   | 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. |

Nota di contenuto	Part I -- 1 Processes -- 2 More About Independence -- 3 Conditional Probability in Practice -- 4 Stationary Processes -- 5 Normality -- 6 Trends -- 7 Autocorrelation -- 8 Ljung-Box -- 9 Periodogram -- Part II -- 10 Indicators -- 11 Process of the AR(p) type -- 12 Generalizations -- 13 The complete open-loop scheme -- 14 Physical realizability -- 15 The equity line -- 6 Predictions -- 17 Optimal AR(p) in practice -- 18 Maps in series -- Part III -- 19 Transfer Functions -- 20 Simple lag -- 21 Gauss Filters -- 22 Stability -- 23 Lag compensator -- 24 Lead compensator -- 25 RLC filter -- 26 Leading indicator -- 27 Regularized filter -- 28 High pass filter -- 29 Frequency transformation -- 30 Gaussianization -- Part IV -- 31 Feedback trading -- 32 Feedback systems -- Part V -- 33 State Space Approach -- 34 Sensitivity -- 35 Butterworth filter -- 36 Frequency response -- 37 Signal to noise ratio; tradability -- 38 Equity StN -- 39 Meyer's optimum trading system.
Sommario/riassunto	For years, systems theory has been applied successfully in all fields of technology, but its impact on the world of finance has to date been limited. This book aims to rectify this situation. Readers will no longer be able to assert that money cannot be reliably earned on the financial markets: one might just as well say that man has never set foot on the moon or that, in the age of digital remastering, it is impossible to listen to Caruso's recorded voice without the hiss of time and wear. The potential reader may be frightened by the number of formulas, but can be reassured that almost all of them – starting with the more complicated – can be skipped. What makes possible the miracle of guaranteed trading success are the worksheets and the codes for Internet platforms which provide functions that once had to be built with great difficulty.