

1. Record Nr.	UNISA996387274503316
Autore	Abbot Robert <1588?-1662?>
Titolo	The young-mans warning-peece, or, A sermon preached at the buriall of William Rogers, apothecary [[electronic resource] ] : with an history of his sinfull life and woefull death, together with A post-script of the use of examples : dedicated to the young-men of the parish, especially his companions // by Robert Abbot .
Pubbl/distr/stampa	London, : Printed by R.B. for P. Stephens and C. Meredith, and are to be sold at their shop at the signe of the Golden Lion in Pauls Church Yard, 1639
Descrizione fisica	[20], 102 [i.e. 100] p
Soggetti	Funeral sermons Sermons, English - 17th century
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Special t.p.: A post-script to the reader of this warning-peece, or the use of examples. London : Printed by T.B., 1639. Marginal notes. Signatures: A-E <sup>12</sup> . Errors in paging: page numbers 77-78 skipped in the numbering. Imperfect: print show-through. Reproduction of original in the Harvard University Library and the Folger Shakespeare Library.
Sommario/riassunto	eebo-0216

2.	Record Nr.	UNISALENTO991002361559707536
	Autore	Durkheim, Émile
	Titolo	Il suicidio : l'educazione morale / Emile Durkheim ; introduzione di Luciano Cavalli
	Pubbl/distr/stampa	Torino : UTET, 1977
	Descrizione fisica	716 p. ; 24 cm.
	Collana	Classici della sociologia ; 8
	Classificazione	301
	Lingua di pubblicazione	Italiano
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
3.	Record Nr.	UNINA9910968936603321
	Autore	Lo Andrew W (Andrew Wen-Chuan)
	Titolo	A non-random walk down Wall Street / / Andrew W. Lo, A. Craig MacKinlay
	Pubbl/distr/stampa	Princeton, N.J., : Princeton University Press, 1999
	ISBN	9786613371843 9781283371841 1283371847 9781400829095 1400829097
	Edizione	[Core Textbook]
	Descrizione fisica	1 online resource (449 p.)
	Classificazione	QK 620
	Altri autori (Persone)	MacKinlayArchie Craig <1955->
	Disciplina	332.63/222
	Soggetti	Stocks - Prices - Mathematical models Random walks (Mathematics)
	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 (p. 395-415) and index.

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Do Not Follow Random Walks: Evidence from a Simple Specification  
Test -- 3. The Size and Power of the Variance Ratio Test in Finite  
Samples: A Monte Carlo Investigation -- 4. An Econometric Analysis of  
Nonsynchronous Trading -- 5. When Are Contrarian Profits Due to  
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of Financial Asset Pricing Models -- 9. Maximizing Predictability in the  
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Sommario/riassunto

For over half a century, financial experts have regarded the movements of markets as a random walk--unpredictable meanderings akin to a drunkard's unsteady gait--and this hypothesis has become a cornerstone of modern financial economics and many investment strategies. Here Andrew W. Lo and A. Craig MacKinlay put the Random Walk Hypothesis to the test. In this volume, which elegantly integrates their most important articles, Lo and MacKinlay find that markets are not completely random after all, and that predictable components do exist in recent stock and bond returns. Their book provides a state-of-the-art account of the techniques for detecting predictabilities and evaluating their statistical and economic significance, and offers a tantalizing glimpse into the financial technologies of the future. The articles track the exciting course of Lo and MacKinlay's research on the predictability of stock prices from their early work on rejecting random walks in short-horizon returns to their analysis of long-term memory in stock market prices. A particular highlight is their now-famous inquiry into the pitfalls of "data-snooping biases" that have arisen from the widespread use of the same historical databases for discovering anomalies and developing seemingly profitable investment strategies. This book invites scholars to reconsider the Random Walk Hypothesis, and, by carefully documenting the presence of predictable components in the stock market, also directs investment professionals toward superior long-term investment returns through disciplined active investment management.

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