1. Record Nr. UNISALENTO991003762589707536

Record Nr.	UNISALENTO991003762589707536
Autore	Losano, Mario G.
Titolo	Il diritto pubblico dell'informatica / Mario G. Losano
Pubbl/distr/stampa	Torino : Einaudi, c1986
ISBN	8806589598
Descrizione fisica	xvi, 348 p. ; 18 cm
Collana	Corso di informatica giuridica Piccola biblioteca Einaudi ; 462
Disciplina	343.0999
Soggetti	Informatica
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr. UNINA9910495155203321

Record Nr.	UNINA9910495155203321
Autore	Maiti Moinak
Titolo	Applied Financial Econometrics : Theory, Method and Applications / / by Moinak Maiti
Pubbl/distr/stampa	Singapore : , : Springer Nature Singapore : , : Imprint : Palgrave Macmillan, , 2021
ISBN	9789811640636 9811640637
Edizione	[1st ed. 2021.]
Descrizione fisica	1 online resource (305 pages)
Disciplina	332.015195
Soggetti	Finance Econometrics Financial Economics Quantitative Economics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia

Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Chapter 1. Scope and Methodology of Econometrics -- Chapter 2. Random Walk Hypothesis: Random Walk Models -- Chapter 3. Geometric Brownian Motion -- Chapter 4. Efficient Frontier -- Chapter 5. Portfolio Optimisation -- Chapter 6. Introduction to Asset Pricing Factor Models: CAPM Multifactor Asset Pricing Models -- Chapter 7. Risk Analysis: Volatility risk ARCH & GARCH Models Value at Risk Models, etc.
Sommario/riassunto	"The importance of risk assessment is critical in our modern society and this book shows how, in an advanced cohesive society, this can be done to benefit the citizen. This brings econometrics to life for the student and practitioner. It is balanced, easy to understand and reinforces core principles and techniques and is a much-needed book on one of the core analytic tools of the modern world. Moinak Maiti, based in the Baltic Powerhouse of St. Petersburg, Russia understands econometrics well and explains in a easy to understand manner how to understand and use them to benefit you and your organisation" - Professor Emeritus & Editor, Phil Harris (University of Chester) "This innovative approach to financial_econometrics provides critical introductions to key statistical methods as applied to financial market data. It contains many practical applications and addresses problem solving using state-of-the-art methods and theories. With systematic sections on "Financein Action" and "Analyst/Investor Corners" in each chapter, this will be an essential guide for econometricians and those working in related areas". - Professor & Editor Emeritus, Guy M Robinson (University of Cambridge, University of Adelaide) "...a delightful book full of econometric topics for those of us who want to master applied financial econometrics, our students and instructors" - Professor & Editor, Su Dinh Thanh (President, University of Economics Ho Chi Minh City) This textbook gives students an approachable, down to earth resource for the study of financial econometrics. While the subject can be intimidating, primarily due to the mathematics and modelling involved, it is rewarding for students of finance and can be taught and learned in a straightforward way. This book, going from basics to high level concepts, offers knowledge of econometrics that is intended to be used with confidence in the real world. This book will be beneficial for both students and tutors who are associated with econometrics subjects at any level. Moinak Maiti is Associate Professor in the Department of Finance, National Research University Higher School of Economics, Saint Petersburg, Russia.