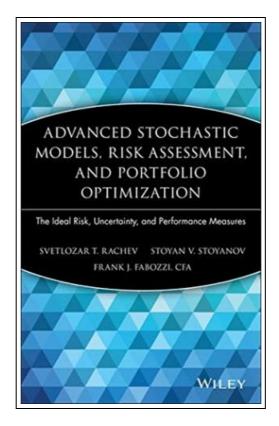
Advanced Stochastic Models, Risk Assessment, and Portfolio Optimization: The Ideal Risk, Uncertainty, and Performance Measures



Filesize: 2.07 MB

Reviews

It is an awesome book that we have possibly go through. It is actually writter in straightforward words and phrases and not confusing. It is extremely difficult to leave it before concluding, once you begin to read the book.

(Tierra Kunde)

ADVANCED STOCHASTIC MODELS, RISK ASSESSMENT, AND PORTFOLIO OPTIMIZATION: THE IDEAL RISK, UNCERTAINTY, AND PERFORMANCE MEASURES



Wiley, 2008. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Preface. Acknowledgments. About the Authors. CHAPTER 1: Concepts of Probability. 1.1 Introduction. 1.2 Basic Concepts. 1.3 Discrete Probability Distributions. 1.3.1 Bernoulli Distribution. 1.3.2 Binomial Distribution. 1.3.3 Poisson Distribution. 1.4 Continuous Probability Distributions. 1.4.1 Probability Distribution, Probability Density Function, and Cumulative Distribution Function. 1.4.2 The Normal Distribution. 1.4.3 Exponential Distribution. 1.4.4 Student's tdistribution. 1.4.5 Extreme Value Distribution. 1.4.6 Generalized Extreme Value Distribution. 1.5 Statistical Moments and Quantiles. 1.5.1 Location. 1.5.2 Dispersion. 1.5.3 Asymmetry. 1.5.4 Concentration in Tails. 1.5.5 Statistical Moments. 1.5.6 Quantiles. 1.5.7 Sample Moments. 1.6 Joint Probability Distributions. 1.6.1 Conditional Probability. 1.6.2 Definition of Joint Probability Distributions. 1.6.3 Marginal Distributions. 1.6.4 Dependence of Random Variables. 1.6.5 Covariance and Correlation. 1.6.6 Multivariate Normal Distribution. 1.6.7 Elliptical Distributions. 1.6.8 Copula Functions. 1.7 Probabilistic Inequalities. 1.7.1 Chebyshev's Inequality. 1.7.2 Fr'echet-Hoeffding Inequality. 1.8 Summary. CHAPTER 2: Optimization. 2.1 Introduction. 2.2 Unconstrained Optimization. 2.2.1 Minima and Maxima of a Differentiable Function. 2.2.2 Convex Functions. 2.2.3 Quasiconvex Functions. 2.3 Constrained Optimization. 2.3.1 Lagrange Multipliers. 2.3.2 Convex Programming. 2.3.3 Linear Programming. 2.3.4 Quadratic Programming, 2.4 Summary. CHAPTER 3: Probability Metrics. 3.1 Introduction. 3.2 Measuring Distances: The Discrete Case. 3.2.1 Sets of Characteristics. 3.2.2 Distribution Functions. 3.2.3 Joint Distribution. 3.3 Primary, Simple, and Compound Metrics. 3.3.1 Axiomatic Construction. 3.3.2 Primary Metrics. 3.3.3 Simple Metrics. 3.3.4 Compound Metrics. 3.3.5 Minimal and Maximal Metrics. 3.4 Summary. 3.5 Technical Appendix. 3.5.1 Remarks on the Axiomatic Construction of Probability Metrics. 3.5.2 Examples of Probability Distances. 3.5.3 Minimal and Maximal Distances. CHAPTER 4: Ideal Probability Metrics. 4.1 Introduction. 4.2 The Classical Central Limit Theorem. 4.2.1 The Binomial Approximation to the Normal Distribution. 4.2.2 The General Case. 4.2.3 Estimating the Distance from the Limit Distribution. 4.3 The Generalized Central Limit Theorem. 4.3.1 Stable Distributions. 4.3.2 Modeling Financial...

Read Advanced Stochastic Models, Risk Assessment, and Portfolio Optimization: The Ideal Risk, Uncertainty, and Performance Measures Online

Download PDF Advanced Stochastic Models, Risk Assessment, and Portfolio Optimization: The Ideal Risk, Uncertainty, and Performance Measures

Other Kindle Books



Grandpa Spanielson's Chicken Pox Stories: Story #1: The Octopus (I Can Read Book 2)

HarperCollins, 2005. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Foreword by Raph Koster. Introduction. I. EXECUTIVE CONSIDERATIONS. 1. The Market. Do We Enter the Market? Basic Considerations. How...

Read ePub

»



Star Flights Bedtime Spaceship: Journey Through Space While Drifting Off to Sleep

CreateSpace Independent Publishing Platform, 2013. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: "Star Flights Bedtime Spaceship" is a charming and fun story with the purpose to help children...

Read ePub

»



The Web Collection Revealed, Premium Edition: Adobe Dreamweaver CS6, Flash CS6, and Photoshop CS6 (Stay Current with Adobe Creative Cloud)

Cengage Learning, 2012. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: You can now maximize and integrate the design and development power of Adobe Creative Suite 6 with WEB...

Read ePub

»



Maisy's Christmas Tree

Candlewick, 2014. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: The final scene of the gang caroling around the tree, complete with paper crowns from British Christmas crackers, is...

Read ePub

»



TJ new concept of the Preschool Quality Education Engineering the daily learning book of: new happy learning young children (3-5 years) Intermediate (3)(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Paperback. Pub Date: 2005-09-01 Publisher: Chinese children before making Reading: All books are the...

Read ePub

»



Phonics Fun Stick Kids Workbook, Grade 1 Stick Kids Workbooks

Creative Teaching Press. Paperback. Book Condition: New. Paperback. 56 pages. Dimensions: 8.8in. x 6.4in. x 0.3in.Learning to read is a fun and exciting time in a childs life, and being able to decode words is

Download Book

>>



Lans Plant Readers Clubhouse Level 1

Barron's Educational Series. Paperback. Book Condition: New. Paperback. 24 pages. Dimensions: 8.9in. x 5.7in. x 0.3in.This is volume six, Reading Level 1, in a comprehensive program (Levels 1 and 2) for beginning readers. Two nine-book sets

Download Book

»



My Windows 8.1 Computer for Seniors (2nd Revised edition)

Pearson Education (US). Paperback. Book Condition: new. BRAND NEW, My Windows 8.1 Computer for Seniors (2nd Revised edition), Michael Miller, Easy, clear, readable, and focused on what you want to do Step-by-step instructions for the Download Book

>>



ESL Stories for Preschool: Book 1

Createspace, United States, 2013. Paperback. Book Condition: New. 212 x 210 mm. Language: English . Brand New Book ***** Print on Demand *****. A big attractive colourful book for ESL beginners, aged 3 to 5. It

Download Book

>>



Read Write Inc. Phonics: Purple Set 2 Storybook 7 Flip Frog and the Bug

Oxford University Press, United Kingdom, 2016. Paperback. Book Condition: New. Tim Archbold (illustrator). 162 x 136 mm. Language: N/A. Brand New Book. These engaging Storybooks provide structured practice for children learning to read the Read **Download Book**

»