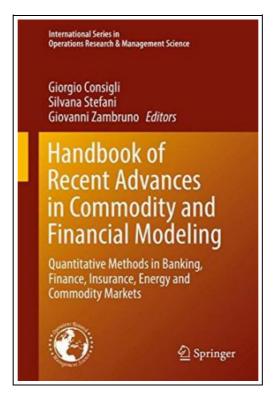
Handbook of Recent Advances in Commodity and Financial Modeling



Filesize: 5.26 MB

Reviews

This book is great. I have go through and so i am confident that i will going to read through once again again in the future. I am just easily can get a satisfaction of looking at a written book.

(Miss Vernie Schimmel)

HANDBOOK OF RECENT ADVANCES IN COMMODITY AND FINANCIAL MODELING



Springer-Verlag Gmbh Okt 2017, 2017. Buch. Condition: Neu. Neuware - This handbook includes contributions related to optimization, pricing and valuation problems, risk modeling and decision making problems arising in global financial and commodity markets from the perspective of Operations Research and Management Science. The book is structured in three parts, emphasizing common methodological approaches arising in the areas of interest: - Part I: Optimization techniques - Part II: Pricing and Valuation - Part III: Risk Modeling The book presents to a wide community of Academics and Practitioners a selection of theoretical and applied contributions on topics that have recently attracted increasing interest in commodity and financial markets. Within a structure based on the three parts, it presents recent state-of-the-art and original works related to: - The adoption of multi-criteria and dynamic optimization approaches in financial and insurance markets in presence of market stress and growing systemic risk; - Decision paradigms, based on behavioral finance or factor-based, or more classical stochastic optimization techniques, applied to portfolio selection problems including new asset classes such as alternative investments; - Risk measurement methodologies, including model risk assessment, recently applied to energy spot and future markets and new risk measures recently proposed to evaluate risk-reward trade-offs in global financial and commodity markets; and derivatives portfolio hedging and pricing methods recently put forward in the financial community in the aftermath of the global financial crisis. 320 pp. Englisch.



Read Handbook of Recent Advances in Commodity and Financial Modeling Online Download PDF Handbook of Recent Advances in Commodity and Financial Modeling

You May Also Like



Depression: Cognitive Behaviour Therapy with Children and Young People

Taylor Francis Ltd, United Kingdom, 2009. Paperback. Book Condition: New. 242 x 174 mm. Language: English. Brand New Book. In recent years there has been an increase in research into childhood depression, and it...

Read ePub

»



You Shouldn't Have to Say Goodbye: It's Hard Losing the Person You Love the Most

Sourcebooks, Inc. Paperback / softback. Book Condition: new. BRAND NEW, You Shouldn't Have to Say Goodbye: It's Hard Losing the Person You Love the Most, Patricia Hermes, Thirteen-year-old Sarah Morrow doesn't think much of the...

Read ePub

»



History of the Town of Sutton Massachusetts from 1704 to 1876

Createspace, United States, 2015. Paperback. Book Condition: New. annotated edition. 229 x 152 mm. Language: English . Brand New Book ***** Print on Demand *****. This version of the History of the Town of Sutton Massachusetts...

Read ePub

»



Learn the Nautical Rules of the Road: An Expert Guide to the COLREGs for All Yachtsmen and Mariners

Fernhurst Books Limited. Paperback. Book Condition: new. BRAND NEW, Learn the Nautical Rules of the Road: An Expert Guide to the COLREGs for All Yachtsmen and Mariners, Paul B. Boissier, Expert information for yachtsmen and...

Read ePub

..



The Water Goblin, Op. 107 / B. 195: Study Score

Petrucci Library Press, United States, 2013. Paperback. Book Condition: New. 238 x 170 mm. Language: English. Brand New Book ***** Print on Demand *****. The first of four late tone poems inspired by Bouquet, a...

Read ePub

»