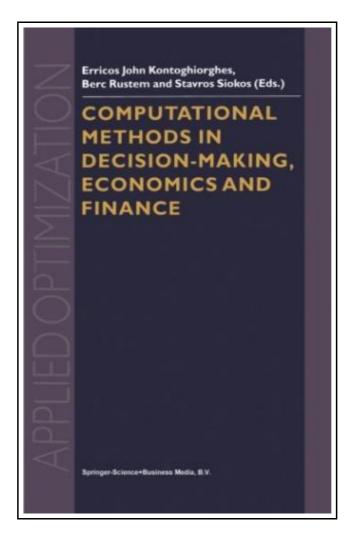
# Computational Methods in Decision-Making, Economics and Finance



Filesize: 8.73 MB

### Reviews

This pdf may be really worth a study, and much better than other. I could possibly comprehended every thing out of this composed e ebook. You will not sense monotony at anytime of your time (that's what catalogues are for regarding when you check with me).

(Elza Gusikowski)

## COMPUTATIONAL METHODS IN DECISION-MAKING, ECONOMICS AND FINANCE



To download **Computational Methods in Decision-Making, Economics and Finance** PDF, remember to follow the hyperlink below and save the document or gain access to other information which might be have conjunction with COMPUTATIONAL METHODS IN DECISION-MAKING, ECONOMICS AND FINANCE ebook.

Book Condition: New. Publisher/Verlag: Springer, Berlin | Computing has become essential for the modeling, analysis, and optimization of systems. This book is devoted to algorithms, computational analysis, and decision models. The chapters are organized in two parts: optimization models of decisions and models of pricing and equilibria. | Preface. Contributing Authors. Part I: Optimization Models. 1. Multi-period optimal asset allocation for a multi-currency hedged portfolio; D. Mignacca, A. Meucci. 2. Rebalancing Strategies for Long-term Investors; J.M. Mulvey, K.D. Simsek. 3. Multistage stochastic programming in computational finance; N. Gulpinar, et al. 4. Multistage stochastic optimization model for the cash management problem; O. Schmid. 5. Robust portfolio analysis; B. Rustem, R. Settergren. 6. Robust mean-semivariance portfolio optimization; O.L.V. Costa, et al. 7. Perturbative approaches for robust optimal portfolio problems; F. Trojani, P. Vanini. 8. Maxmin Portfolios in Models where Immunization is not Feasible; A. Balbás, A. Ibáñez. 9. Portfolio Optimization with VaR and Expected Shortfall; M. Gilli, E. Këllezi. 10. Borrowing Constraints, Portfolio Choice, and Precautionary Motives; M. Haliassos, C. Hassapis. 11. The risk profile problem for stock portfolio optimization; M.-Y. Kao, et al. 12. A capacitated transportation-inventory problem with stochastic demands; P. Chaovalitwongse, et al. 13. Utility maximisation with a time lag in trading; L.C.G. Rogers, E.J. Stapleton. 14. Simulations for hedging financial contracts with optimal decisions; H. Windcliff, et al. 15. Automatic differentiation for computational finance; C.H. Bischof, et al. Part II: Equilibria, Modelling and Pricing. 16. Interest rate barrier options; G. Barone-Adesi, G. Sorwar. 17. Pricing American optionsby fast solutions of LCPs; A. Borici, H.-J. Lüthi. 18. Hedging with Monte Carlo simulation; J. Cvitanić, et al. 19. In Search of Deterministic Complex Patterns in Commodity Prices; A. Chatrath, et al. 20. A review of stock market prediction using computational methods; I.E. Diakoulakis, et al. 21. Numerical strategies for solving...



Read Computational Methods in Decision-Making, Economics and Finance Online Download PDF Computational Methods in Decision-Making, Economics and Finance

### **Related Books**



[PDF] Book Finds: How to Find, Buy, and Sell Used and Rare Books (Revised)

Access the web link listed below to read "Book Finds: How to Find, Buy, and Sell Used and Rare Books (Revised)" document.

Save PDF »



[PDF] Everything Ser The Everything Green Baby Book From Pregnancy to Babys First Year An Easy and Affordable Guide to Help Moms Care for Their Baby And for the Earth by Jenn Savedge 2009 Paperback

Access the web link listed below to read "Everything Ser The Everything Green Baby Book From Pregnancy to Babys First Year An Easy and Affordable Guide to Help Moms Care for Their Baby And for the Earth by Jenn Savedge 2009 Paperback" document.

Save PDF »



#### [PDF] Polly Oliver's Problem: A Story for Girls

Access the web link listed below to read "Polly Oliver's Problem: A Story for Girls" document.

Save PDF »



[PDF] Crochet: Learn How to Make Money with Crochet and Create 10 Most Popular Crochet Patterns for Sale: (Learn to Read Crochet Patterns, Charts, and Graphs, Beginner's Crochet Guide with Pictures)

Access the web link listed below to read "Crochet: Learn How to Make Money with Crochet and Create 10 Most Popular Crochet Patterns for Sale: ( Learn to Read Crochet Patterns, Charts, and Graphs, Beginner's Crochet Guide with Pictures)" document.

Save PDF »



[PDF] Dont Line Their Pockets With Gold Line Your Own A Small How To Book on Living Large

Access the web link listed below to read "Dont Line Their Pockets With Gold Line Your Own A Small How To Book on Living Large" document.

Save PDF »



[PDF] The First Epistle of H. N. a Crying-Voyce of the Holye Spirit of Loue. Translated Out of Base-Almayne Into English. (1574)

Access the web link listed below to read "The First Epistle of H. N. a Crying-Voyce of the Holye Spirit of Loue. Translated Out of Base-Almayne Into English. (1574)" document.

Save PDF »