



## Handbook of Recent Advances in Commodity and Financial Modeling

By Giorgio Consigli

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...



READ ONLINE  
[ 6.92 MB ]

### Reviews

*This book is definitely worth acquiring. I have go through and so i am certain that i will likely to read through again again in the future. Its been printed in an exceptionally basic way in fact it is only after i finished reading this publication in which actually altered me, change the way in my opinion.*

-- **Andres Bashirian**

*Comprehensive guide for publication fanatics. This really is for all who statte there had not been a well worth reading through. I discovered this ebook from my dad and i encouraged this book to find out.*

-- **Lacy Goldner**

## See Also



### [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 is now recognised that depression can severely...



### [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 fact that her mother winced a little...



### [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 from 1704 to 1876 is a labor...



### [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 professional mariners. This is the ideal book...



### [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 collection of ballads by Karel Jaromir Erben...



### [In Nature s Realm, Op.91 / B.168: Study Score](#)

Petrucci Library Press, United States, 2015. Paperback. Book Condition: New. 244 x 170 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.Composed in 1891, V P irod (In Nature s Realm) is the first of Dvorak s three concert...