



Current Topics in Quantitative Finance

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Book Condition: New. Publisher/Verlag: Physica-Verlag | The volume collects a selection of papers of the 21st EURO Working Group on Financial Modelling. The papers in this book provide a representative, though not complete, sample of the current scientific activity in the field of quantitative finance. Such activity is not only theoretical but also practical, because it tries to combine theoretic analyses with empirical evidence. The topics deal with corporate finance, asset price analysis, portfolio management, decision theory, international exchange markets and financial derivatives. It is important to note the presence of algorithms, methods and models, helpful in the real activities of a decision maker such as performance evaluations and scenarios identifications in portfolio models, how to measure bank efficiency, and how to realize an efficient diversification of international investments. | The present volume collects a selection of revised papers which were presented at the 21st Euro Working Group on Financial Modelling Meeting, held in Venice (Italy), on October 29-31, 1997. The Working Group was founded in September 1986 in Lisbon with the objective of providing an international forum for the exchange of information and experience; encouraging research and interaction between financial economic theory and practice of financial decision mak...



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