



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

By Rachev, Svetlozar T.; Stoyanov, Stoyan V.; Fabozzi, Frank J.

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 Function, Probability Density Function, and Cumulative Distribution Function. 1.4.2 The Normal Distribution. 1.4.3 Exponential Distribution. 1.4.4 Student's t-distribution. 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 Fréchet-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

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