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Mathematical Principles of Finance Frederick Charles Kent, 1924 Advances in Quantitative Analysis of Finance and Accounting Cheng F. Lee, 2008 Ch 1 Collateral constraints debt management and investment incentives Elettra Agliardi and Rainer Andergassen ch 2 A concave quadratic programming marketing strategy model with product life cycles Paul Y Kim et al ch 3 Evaluating the robustness of market anomaly evidence William D Brown Jr Erin A Moore and Ray J Pfeiffer Jr ch 4 Why is the value relevance of earnings lower for high tech firms B Brian Lee Eric Press and B Ben Choi ch 5 Thirty years of Canadian evidence on stock splits reverse stock splits and stock dividends Vijay Jog and PengCheng Zhu ch 6 Intraday volume volatility relation of the DOW a behavioral interpretation Ali F Darrat Shafiqur Rahman and Maosen Zhong ch 7 The pricing of initial public offerings an option approach Sheen Liu Chunchi Wu and Peter Huaiyu Chen ch 8 Determinants of winner loser effects in national stock markets Ming Shiun Pan ch 9 Earnings management in corporate voting evidence from antitakeover charter amendments Chun Keung Hoi Michael Lacina and Patricia L Wollan ch 10 Deterministic portfolio selection models selection bias and an unlikely hero Herbert E Phillips ch 11 Corporate capital structure and firm value a panel data evidence from Australia s dividend imputation tax system Abu Taher Mollik ch 12 The momentum and mean

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**Notes** Canadian Mathematical Society,1991 The Classified List of Reference Books and Periodicals for College Libraries Southern Association of Colleges and Schools, Commission on Colleges and Universities, 1955 Industrial Arts Numerical Methods and Optimization in Finance Manfred Gilli, Dietmar Maringer, Enrico Schumann, 2011-07-11 This book describes computational finance tools It covers fundamental numerical analysis and computational techniques such as option pricing and gives special attention to simulation and optimization Many chapters are organized as case studies around portfolio insurance and risk estimation problems In particular several chapters explain optimization heuristics and how to use them for portfolio selection and in calibration of estimation and option pricing models Such practical examples allow readers to learn the steps for solving specific problems and apply these steps to others At the same time the applications are relevant enough to make the book a useful reference Matlab and R sample code is provided in the text and can be downloaded from the book s website Shows ways to build and implement tools that help test ideas Focuses on the application of heuristics standard methods receive limited attention Presents as separate chapters problems from portfolio optimization estimation of econometric models and calibration of option pricing models Collier's Encyclopedia ,1986 The American Economic Review ,1911 Includes annual List of doctoral dissertations in political economy in progress in American universities and colleges and the Hand book of the American Economic Association

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