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**Sustainable Investing: Problems And Solutions** Anatoly B Schmidt,2024-08-08 This book covers multifaceted problems and their possible solutions in sustainable investing Written by experts in the field from academia and industry the book includes three main topics The general problems of sustainable investing are addressed in Part 1 They include the discussion of the concept of double materiality current ESG legal framework and its specifics for private equity the reviews of the sustainable investment indexes and funds as well as the machine learning techniques for deriving and analysing the ESG ratings Part 2 is devoted to the climate change It covers net zero portfolios being the means of reducing the investment carbon footprint estimation of the Scope 3 greenhouse gas emissions venture investments in carbon dioxide removal technologies and an optimization problem of fuel production in carbon trading Finally Part 3 describes several sustainable investing strategies based on including sustainability indices and factors into the portfolio choice framework It also introduces new portfolio performance measures relevant for sustainable investing

**MULTICOLLINEARITY IN ECONOMETRIC MODELS** Dr.M. Chandrasekhar Reddy & Dr.P. Balasubramanyam,2021-09-01 There are several textbooks available in literature in Econometrics but we thought it is really beneficial to students and researchers to have a special textbook on multicollinearity problem in the general linear model The topic of multicollinearity has gained high importance in recent times as the data getting generated is increased enormously Because of this data exploration many variables are representing the same amount of information which leads to the problem of multicollinearity In the current textbook the authors tried to explore the topic of multicollinearity along with the basic definitions and key tests available to detect multicollinearity For all practical application purposes we included a chapter on empirical analysis that will show how the model goes improved through dealing with the problem of multicollinearity This book acts as a textbook reference manual for all students who are studying econometrics at their graduate and post graduate levels and also for research scholars The design of contents is structured in such a way that users find it easy to understand and implement the same in their research works

**Numerical Methods and Optimization in Finance** Manfred Gilli,Dietmar Maringer,Enrico Schumann,2019-08-16 Computationally intensive tools play an increasingly important role in financial decisions Many financial problems ranging from asset allocation to risk management and from option pricing to model calibration can be efficiently handled using modern computational techniques Numerical Methods and Optimization in Finance presents such computational techniques with an emphasis on simulation and optimization particularly so called heuristics This book treats quantitative analysis as an essentially computational discipline in which applications are put into software form and tested empirically This revised edition includes two new chapters a self contained tutorial on implementing and using heuristics and an explanation of software used for testing portfolio selection models Postgraduate students researchers in programs on quantitative and computational finance and practitioners in banks and other financial companies can benefit from this second

edition of Numerical Methods and Optimization in Finance      **The SAGE Handbook of Multilevel Modeling** Marc A. Scott, Jeffrey S. Simonoff, Brian D. Marx, 2013-08-31 In this important new Handbook the editors have gathered together a range of leading contributors to introduce the theory and practice of multilevel modeling The Handbook establishes the connections in multilevel modeling bringing together leading experts from around the world to provide a roadmap for applied researchers linking theory and practice as well as a unique arsenal of state of the art tools It forges vital connections that cross traditional disciplinary divides and introduces best practice in the field Part I establishes the framework for estimation and inference including chapters dedicated to notation model selection fixed and random effects and causal inference Part II develops variations and extensions such as nonlinear semiparametric and latent class models Part III includes discussion of missing data and robust methods assessment of fit and software Part IV consists of exemplary modeling and data analyses written by methodologists working in specific disciplines Combining practical pieces with overviews of the field this Handbook is essential reading for any student or researcher looking to apply multilevel techniques in their own research

*The Practice of Econometric Theory* Charles G. Renfro, 2009-06-29 Econometric theory as presented in textbooks and the econometric literature generally is a somewhat disparate collection of findings Its essential nature is to be a set of demonstrated results that increase over time each logically based on a specific set of axioms or assumptions yet at every moment rather than a finished work these inevitably form an incomplete body of knowledge The practice of econometric theory consists of selecting from applying and evaluating this literature so as to test its applicability and range The creation development and use of computer software has led applied economic research into a new age This book describes the history of econometric computation from 1950 to the present day based upon an interactive survey involving the collaboration of the many econometricians who have designed and developed this software It identifies each of the econometric software packages that are made available to and used by economists and econometricians worldwide      **Competition and**

**Investment in Telecommunications and Media Markets** Roberto Balmer, 2014-01-20 This book reviews the economic literature on cooperative investment in next generation broadband networks and geographic regulation It additionally proposes innovative models for estimating the level of competition and investment in the fixed telephony market and the retail market for newspapers In doing so it addresses two hotly debated issues in business strategy and economic policy the determinants of investment and competition and the impacts of innovative investment schemes The first chapter reviews the literature on new cooperative investment schemes in next generation broadband networks and geographic regulation The effects on competition investment and welfare of such schemes crucially depend on the details of the agreements For instance in the case of joint ventures the manner in which investment costs are shared and internal and external access prices are determined significantly impacts the outcome In the case of long term access agreements it is essential to consider how access tariffs are structured whether they can adapt to market developments ex post and whether contracts are signed

before or after the investment takes place Generally many of these agreements allow for some extent of risk sharing offering the possibility of increasing investment incentives when firms are not risk neutral It is suggested that regulators consider introducing regulated co investment agreements complementing current regulation in addition to considering geographically segmented access prices The second chapter assesses entry and competition in local retail markets for newspapers It builds on the new empirical industrial organisation NEIO literature to estimate sustainable coverage and competitive effects of entry for Swiss newspaper sellers which sell composite goods newspapers food and other goods of daily use An entry threshold ratio methodology is used allowing for model estimation even when the range of products under examination is not exactly defined and when price and quantity data are not available It is found that under duopoly prices the market size of a Commune required for single firm entry is about twice as large as under monopoly prices A clear and quantifiable trade off between competition and investment therefore exists Moreover it is found that while a second entrant in this market strongly increases competition further entry doesn't have a significant additional competitive effect From a welfare perspective therefore it can be stated that two is enough to ensure competition in this market In the third chapter competition and market strategies in the Swiss fixed telephony market are assessed A market model based on a generalised version of the traditional dominant firm competitive fringe model is developed Direct estimation of the incumbent's intertemporal residual demand function is performed by instrumenting the market price with incumbent specific cost shifting variables as well as other variables The concrete estimates show that residual retail demand for voice traffic is highly inelastic Such a level of elasticity is only compatible with a profit maximising incumbent in the case of largely competitive conduct It is therefore found that the Swiss incumbent acted largely competitively and that current regulated telephony retail price caps could not be justified on the basis of a lack of competition

**The Economics of Urban Transportation** Kenneth A. Small, Erik T. Verhoef, 2007-10-18 This timely new edition of Kenneth A Small's seminal textbook Urban Transportation Economics co authored with Erik T Verhoef has been fully updated covering new areas such as parking policies reliability of travel times and the privatization of transportation services as well as updated treatments of congestion modelling environmental costs and transit subsidies Rigorous in approach and making use of real world data and econometric techniques it contains case studies from a range of countries including congestion charging in Norway Singapore and the UK light rail in the Netherlands and freeway tolls in the US Small and Verhoef cover all basic topics needed for any application of economics to transportation forecasting the demand for transportation services under alternative policies measuring all the costs including those incurred by users setting prices under practical constraints choosing and evaluating investments in basic facilities designing ways in which the private and public sectors interact to provide services This book will be of great interest to students with basic calculus and some knowledge of economic theory who are engaged with transportation economics planning and or engineering travel demand analysis and many related fields It will also be essential reading for researchers

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