MATLAB and Simulink Italian Academic Forum

Insegnare con MATLAB e Simulink

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Modellazione di Sistemi Complessi – Ingegneria Gestionale
Optimization Methods and Algorithms – Engineering and Computer Science

- Portfolio Management
- Risk Management

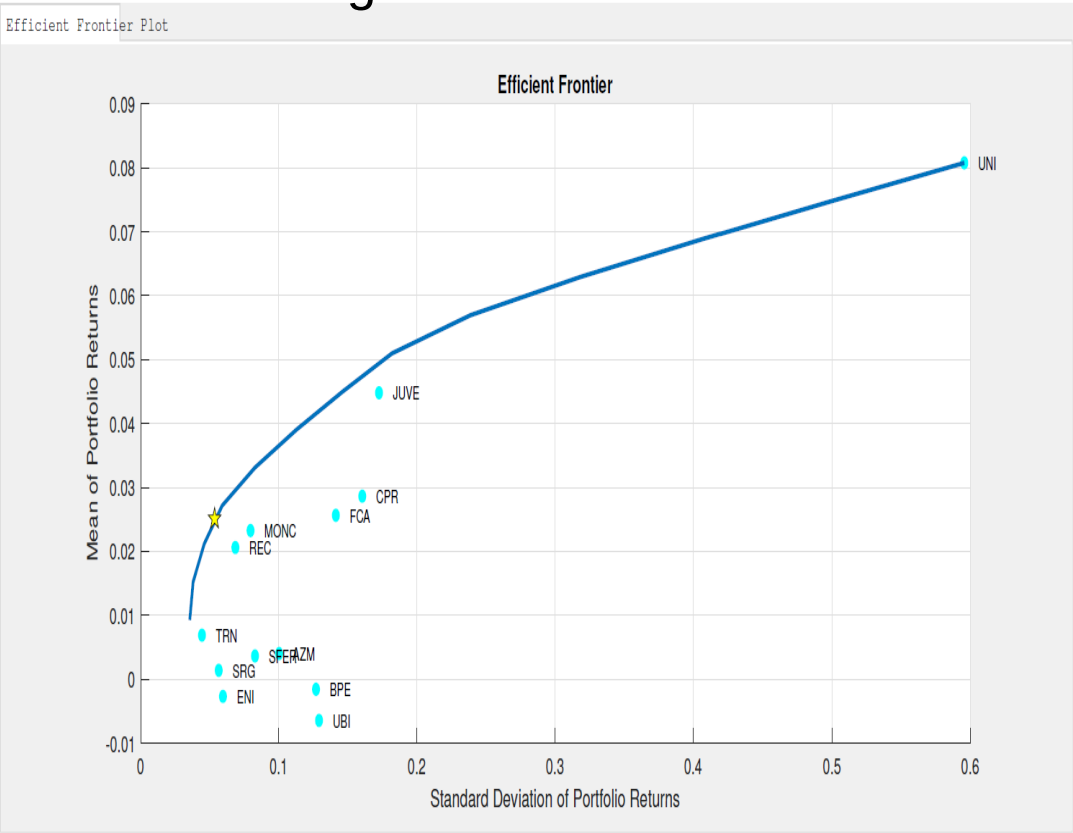
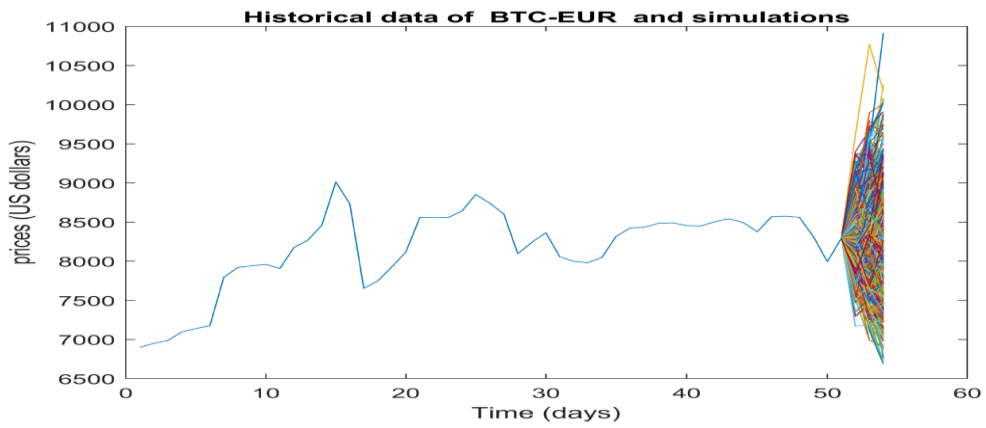
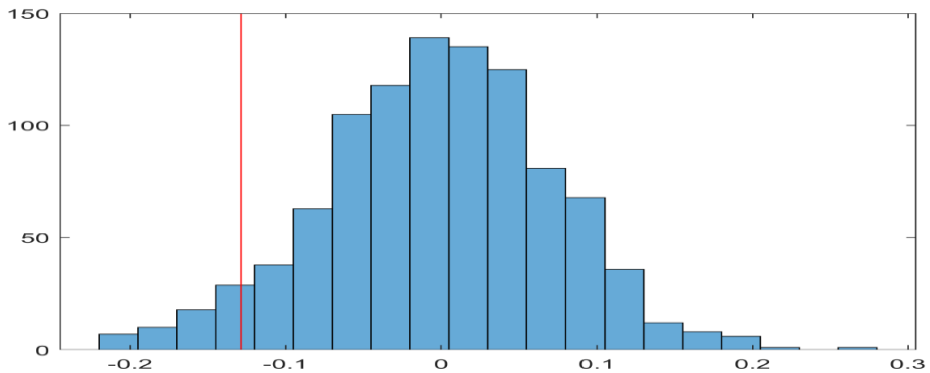
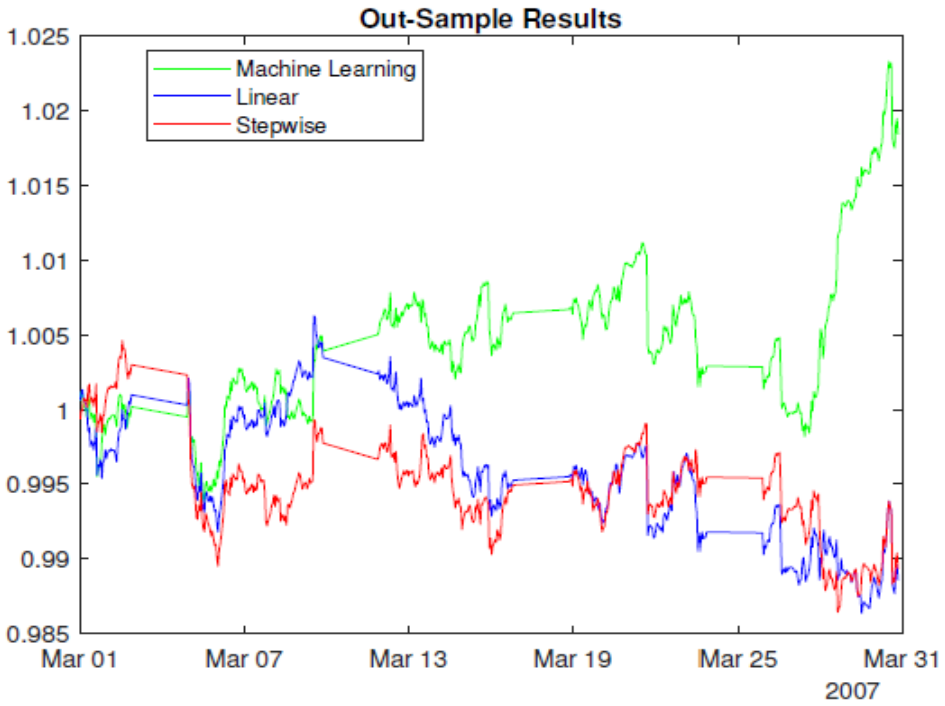


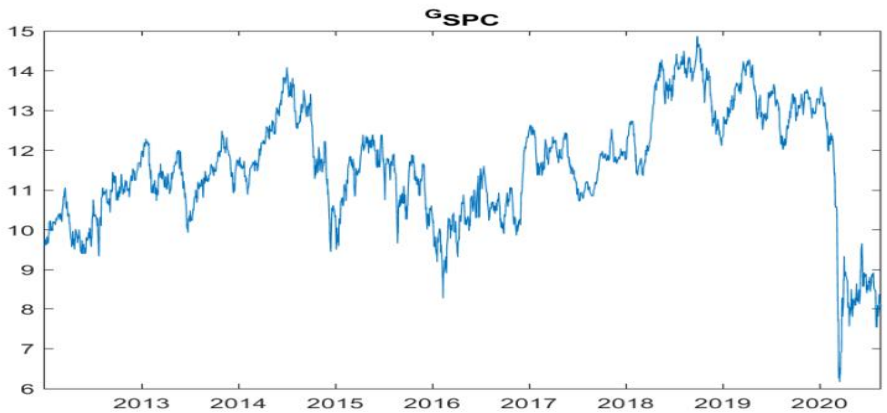
Figure 2. Efficient frontier for the given panel of data evaluated on 13 portfolios.

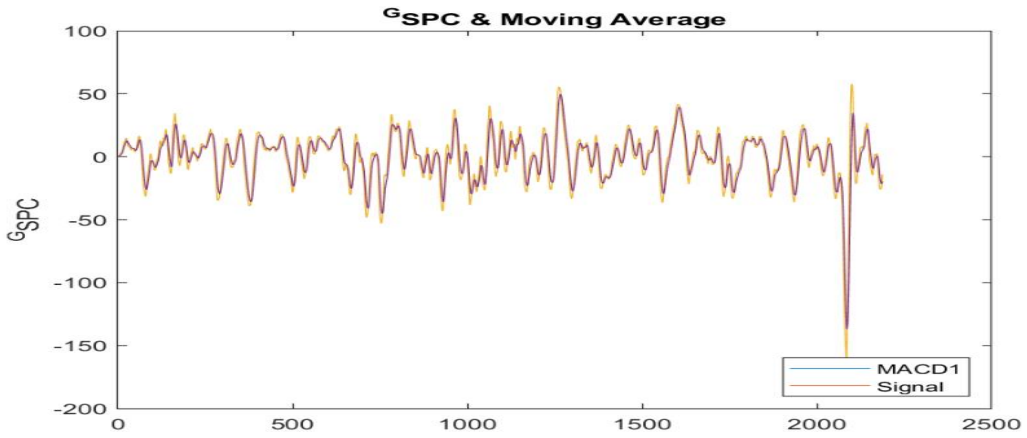




- Confronto fra approccio statistico classico (OLS) e ML







Benefici/valore aggiunto nell’uso di MATLAB

Econometric Modeler Analysis

Summary of results from the Econometric Modeler App

Econometrics Toolbox Version 5.5 (R2020b)

17-Feb-2021

1. Time Series: data1

1.1. Time Series Plot

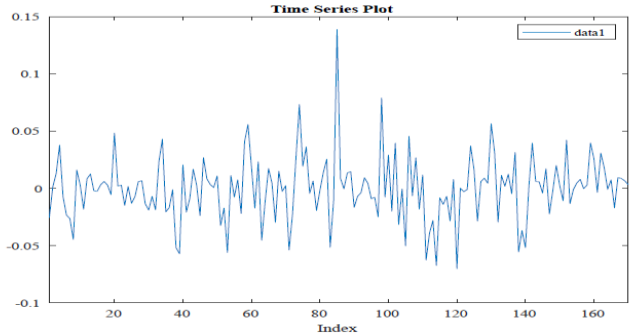


Figura 1.1. Time Series Plot of data1

1.2. Ljung-Box Q-Test

Null Hypothesis: The first m autocorrelations of data1 are jointly 0

$$H_0 : \rho_1 = \rho_2 = \ldots = \rho_m = 0$$
$$H_a : \rho_j \neq 0, \; j \in 1, \ldots, m$$

Tabella 1.1. Test Parameters

	Lags	DOF	Significance Level
1	5	5	0.01677
2	10	10	0.01677

Uso delle App con reportistica professionale

Uso dei tool

Self-paced courses

Risultati ottenuti, considerazioni personali

- Motivazione
- Effetto feedback sulla teoria
- Visualizzazione
- Stimolo alla interazione e lavoro di gruppo

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