## A Trading Strategy Based On The Lead Lag Relationship

Multi-criteria decision making method based on the single valued neutrosophic setsUltra-Broadly Tunable Light Sources Based on the Nonlinear Effects in Photonic Crystal FibersStatistical Inference Based on the likelihoodPrivacy and Data Protection based on the GDPRFirms' Response to Climate Regulations-Empirical Investigations Based on the European Emissions Trading SystemA Concise Treatise on Private International Jurisprudence, Based on the Decisions in the English CourtsContributions to the Herpetology of the Belgian Congo Based on the Collection of the American Museum Congo Expedition, 1909-1915Old Clapham, based on a lectureEstimation of quantiles in a simulation model based on artificial neural networksA D-Vine Copula-Based Quantile Regression Approach for the Prediction of Heating Energy Consumption. Using Historical Data for German HouseholdsTruthInternational ConciliationSessional Papers of the Dominion of CanadaAnnual Report - Committee of the Permanent Charity Fund, BostonThe Massachusetts registerThe Railroad TrainmanThe TimbermanJournal of the Institute of SociologyDigest of the United States Supreme Court ReportsThe Independent Minxia Luo Lei Zhang Adelchi Azzalini Leo Besemer Fotios Kalantzis John Alderson Foote Karl Patterson Schmidt John William Grover Sevda Alaca Rochus Niemierko Canada. Parliament Committee of the Permanent Charity Fund, Boston

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in this paper a new tangent similarity between single valued neutrosophic sets is given which contain tangent similarity 23 as a special case a

best worst multi criteria decision making method based on the single valued neutrosophic sets is proposed to achieve this goal we design an algorithm to identify the best andworst criteria through computing the outdegrees and in degrees of the collective single valued neutrosophic preference relation directed network and then calculate the optimal weight vector of attributes moreover a mathematical model corresponding to the definitions of consistent single valued neutrosophic preference relation is contracted finally the evaluation values of all alternatives are calculated by the proposed new tangent similarity

this thesis examines laser generation from the ultraviolet to the short edge of the mid infrared band by exploiting the nonlinear effects in photonic crystal fibers pcfs several different physical mechanisms are investigated by using homemade pcfs with elaborately customized dispersion profiles a particular focus is on the development of fiber optical parametric amplifiers fopas and oscillators fopos based on the pcfs with a zero dispersion wavelength of ca 1 06  $\square$ m in particular several schemes are proposed for solving the key problems involved in the application of fopos these oscillators can be made more convenient to use by optimizing the wavelength tuning mechanisms and made more energy efficient with the help of specially designed cavity structures today s oscillators are more reliable powerful and maneuverable than ever this thesis provides a systematic road map in connection with the study of nonlinear wavelength generation in pcfs from their fiber design and technical fabrication to their physical mechanism and experimental investigation

the likelihood plays a key role in both introducing general notions of statistical theory and in developing specific methods this book introduces likelihood based statistical theory and related methods from a classical viewpoint and demonstrates how the main body of currently used statistical techniques can be generated from a few key concepts in particular the likelihood focusing on those methods which have both a solid theoretical background and practical relevance the author gives formal justification of the methods used and provides numerical examples with real data

information about people is becoming increasingly valuable enabled by new technologies organizations collect and process personal data on a large scale free flow of data across europe is vital for the common market but it also presents a clear risk to the fundamental rights of individuals this issue was addressed by the council of the european union and the european parliament with the introduction of the general data protection regulation gdpr for many organizations processing personal data the gdpr came as a shock not so much its publication in the spring of 2016 but rather the articles that appeared about it in professional journals and newspapers leading to protests and unrest the heavy requirements of the law would cause very expensive measures in companies and organizations was a concern in addition companies which failed to comply would face draconian fines this book is intended to explain where these requirements came from and to prove that the gdpr is not incomprehensible that the principles are indeed remarkably easy to understand it will help anyone in charge of or involved in the processing of personal data to take advantage of the innovative technologies in processing without being unduly hindered by the limitations of the gdpr the many examples and references to edpb european data protection board publications recent news articles and case law clarify the requirements

of the law and make them accessible and understandable leo s book can provide very effective support to you and your colleagues in reaching this understanding and applying it in practice fintan swanton managing director of cygnus consulting ltd ireland

using a novel cross country dataset which merges firm level financials with information on firms participation in the european unions emissions trading system ets we investigate how firm performance is affected by tightening of environmental policies that put a price on pollution we find that more stringent policies do not have a strong negative impact on the profitability of ets regulated or non ets firms while firms report an increase in their input costs during periods of high carbon prices their reported turnover is also higher among ets regulated firms which must purchase emission certificates under the eu ets tightening of climate policies in periods of high carbon prices results in increased investment particularly in intangible assets we establish robustness of our results using a quantile regression analysis ensuring our key findings are not driven by distributional irregularities our findings provide support for the benefits of eu ets on accelerating firms climate transition while keeping firm level financial costs at bay

master s thesis from the year 2017 in the subject mathematics stochastics grade 1 3 technical university of darmstadt language english abstract this thesis deals with the development of an alpha quantile estimate based on a surrogate model with the use of artificial neural networks using artificial neural networks as an estimate is considered a nonparametric approach the estimation of a specific quantile of a data population is a widely used statistical task and a comprehensive way to discover the true relationship among variables it can be classified as nonparametric regression where it is one of the standard tasks the most common selected levels for estimation are the first second and third quartile 25 50 and 75 percent the quantile level is given by alpha a 25 percent quantile for example has 25 percent of the data distribution below the named quantile and 75 percent of the data distribution above it sometimes the tail regions of a population characteristic are of interest rather than the core of the distribution quantile estimation is applied in many different contexts financial economics survival analysis and environmental modelling are only a few of them

master s thesis from the year 2018 in the subject economics statistics and methods grade 1 0 university of augsburg language english abstract the aim of this thesis is to add to the as of yet mostly missing literature on how a d vine copula based quantile regression model can be used to predicte the accurate level of energy consumption energetic retrofitting of residential buildings is poised to play an important role in the achievement of ambitious global climate targets a prerequisite for purposeful policy making and private investments is the accurate prediction of energy consumption building energy models are mostly based on engineering methods quantifying theoretical energy consumption however a performance gap between predicted and actual consumption has been identified in literature data driven methods using historical data can potentially overcome this issue the d vine copula based quantile regression model used in this study achieved very good fitting results based on a representative data set comprising 25 000 german households the findings suggest that quantile regression increases transparency by analyzing the entire distribution of heating energy consumption for individual building characteristics more specifically the analyses reveal the

following exemplary insights first for different levels of energy efficiency the rebound effect exhibits cyclical behavior and significantly varies across quantiles second very energy conscious and energy wasteful households are prone to more extreme rebound effects third with regards to the performance gap heating energy demand of inefficient buildings is systematically underestimated while it is overestimated for efficient buildings therefore the remainder of this thesis is organized as follows section 2 presents a concise categorization of building energy models section 3 presents existing data driven methods used for the pre diction of heating energy consumption in the residential sector next section 4 elaborates on vine copula based quantile regression this is followed by a description of the data employed in section 5 section 6 presents the empirical results and section 7 provides the practical im plications and contribution of the quantile regression approach introduced finally the conclusions and limitations of this thesis are discussed in section 8

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