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Business

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Bewertung deutscher Aktienrenditen mit der Arbitrage Pricing Theory. Grundlagen von APT-Modellen sowie praktische Anwendung Andreas Berl,2020-08-17 Bei der Zusammenstellung eines Anlageportfolios ist es wichtig die zukünftige Entwicklung der Wertpapiere realistisch einzuschätzen Deshalb haben Experten verschiedene Kapitalmarktmodelle entwickelt die den Prozess der Renditegenerierung von risikohaften Wertpapieren analysieren und Prognosen für die Zukunft abgeben Zwei der bekanntesten Modelle sind das Capital Asset Pricing Model CAPM und die Arbitrage Pricing Theory APT Andreas Berl erklärt in seiner Publikation wie man mithilfe der Arbitrage Pricing Theory risikobehaftete Wertpapiere bewertet Neben einer theoretischen Erläuterung liefert er auch praktische Beispiele Besonderen Wert legt Berl darauf dass seine Leserinnen und Leser die verwendete Methode gut nachvollziehen können Dazu stellt er die Grundannahmen der APT vor und vergleicht die Methode mit dem Capital Asset Pricing Model um so auf Vor und Nachteile der beiden Faktormodelle hinzuweisen Im praktischen Teil geht er darauf ein wie man öffentlich zugängliche Daten generiert und Zeitreihen anpasst sowie aufbereitet Sein Buch gibt einen umfassenden Überblick über die Bewertung von Wertpapieren mit der Arbitrage Pricing Theory Aus dem Inhalt Aktien Aktienrendite Geldanlage Finanzmarkt Aktienkurs

Pricing und Preisstrategien von E-Books Laura Köhniger,2018-08-01 Essay aus dem Jahr 2011 im Fachbereich Literaturwissenschaft Allgemeines Note 1,2 Ludwig Maximilians Universität München Buchwissenschaft Sprache Deutsch Abstract Noch vor wenigen Jahren war die Frage der Preisbildung und der Verkaufsstrategien leicht zu lösen Fachbücher werden teuer verkauft und am besten direkt vertrieben Belletristik und Sachbücher möglichst billig über den Buchhandel abgesetzt und Umsonst ist gar keine Strategie Mit der

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Aktienkursprognose mit künstlichen neuronalen Netzen: KURZFRISTIGE PROGNOSE DER PREISE VON CALL-OPTIONEN AUF S&P-500-INDEX MITTELS KNN Volodymyr Perederiy,2004-08-20 Studienarbeit aus dem Jahr 2002 im Fachbereich BWL Investition und Finanzierung Note 1 7 Europa Universität Viadrina Frankfurt Oder Veranstaltung Künstliche Neuronale Netze in der Finanzwirtschaft Sprache Deutsch Abstract EINFÜHRUNG Die neuronale Netze haben in den 80er 90er Jahren eine enorme Popularität und Bedeutung für Finanzprognosen erlangt Sie bieten bei weitem mehr Flexibilität als die traditionellen noch in den 60er und 70er Jahren genutzten statistisch konometrischen Methoden Dennoch muss man heutzutage feststellen dass die erfolgreiche Prognose für die jüngste Aktien Zeitreihen in den letzten Jahren immer schwieriger geworden ist vgl White s 457 58 und meistens nur kommerziell unter Beanspruchung größerer EDV und Investitionskapazitäten möglich wird was nicht immer rentabel ist Dies gilt insbesondere für etablierte Finanzmärkte der Industrieländer und ist vor allem auf wachsende Markteffizienz und steigende Beanspruchung der KNN Prognose an sich zurückzuführen Die Optionen bieten in dieser Hinsicht ein viel versprechendes und noch wenig erschlossenes Einsatzfeld Sie weisen starke Abhängigkeit nicht nur von Kursen des Basiswertes direkt sondern auch von Volatilität die auch unter Verwendung der klassischen statistischen Methoden ziemlich gut vorhersagbar ist z B mit GARCH Modellen vgl Mills s 133 137 Weiterhin sind alle existierenden Optionspreismodelle höchstens nichtlinear was den KNN einen Vorteil im Vergleich zu den meistens linear ausgeprägten statistischen Methoden verspricht Dieses Teil der Arbeit beschäftigt sich mit 1 Tages Prognose der S P 500 Call Optionsscheine die an der Chicago Mercantile Exchange gehandelt werden Das erste Kapitel beschäftigt sich ausschließlich mit Auswahl und technischer Vorverarbeitung Preprocessing des Datensatzes Wie wir später sehen werden ist diese Etappe sehr wichtig wegen der schwachen Transparenz der Optionsscheine verglichen mit beispielsweise Aktien Die weiteren zwei Kapitel beschreiben den Aufbau des KNN sowie das Trainieren des Netzes in NeuroSolutions Umgebung Im vierten Kapitel wird die Prognosekapazität des Netzes aus der Sicht eines risikofreudigen Investors beurteilt und mit einigen naiven Strategien verglichen Besonderheiten der Immobilienfinanzierung bei PPP-Projekten - Sensitivitätsanalyse eines Berechnungsmodells Annika Laute,Steffen Bredo,2006-01-19 Studienarbeit aus

dem Jahr 2005 im Fachbereich BWL Sonstiges Note 1 3 Hochschule für Technik und Wirtschaft Berlin Veranstaltung Finanzierungsformen in der Gewerbeimmobilienwirtschaft Sprache Deutsch Abstract Public Private Partnerschaft PPP ist in Deutschland eine relativ neue Investitionsform bei der die öffentliche Hand eine Kooperation mit der Privatwirtschaft eingeht um einen möglichst optimalen Lösungsweg für Finanzierung und Management zu treffen öffentliche und private Hand gehen dabei eine langfristige Vertragslaufzeit in einer gemeinsamen Projektorganisation ein Von Bedeutung ist für die öffentliche Hand vor allem die Erhaltung und Erweiterung zahlreicher Gebietskörperschaften Derweil übernimmt die Privatwirtschaft Bereiche des öffentlichen Hochbaus wie Verwaltungs- und Schulgebäude oder sonstige Gebäude für die Nutzung öffentlicher Aufgaben Der private Investor plant finanziert und errichtet oder saniert hierbei auf eigene Kosten Des Weiteren ist er für den Betrieb der Immobilie über ihren gesamten Lebenszyklus hinweg verantwortlich wobei der öffentliche Partner laufende Nutzungsgebühren über einen vertraglich geregelten Zeitraum zahlt Zunächst lassen sich im PPP Modell einige Vorteile erkennen bei dem beide Seiten gewinnen können Zum einen erhält die öffentliche Hand eine Planungs- und Kostensicherheit und zum anderen ist die Refinanzierung des privaten Partners durch das vereinbarte Nutzungsentgelt gewährleistet In Deutschland bestehen jedoch noch keine rechtlichen Rahmenbedingungen bei PPP deshalb herrschen hier noch große Unsicherheiten Vorreiter für den öffentlichen Hochbau sind die Pilot- und Testprojekte im Bundesland Nordrhein-Westfalen In der Stadt Monheim am Rhein wurden bereits Projekte bei dem PPP Modell gestartet Hier hat der private Partner die Aufgabe erhalten städtische Schulen und Sporthallen zu sanieren und dementsprechend um aus- oder zuzubauen und sie der Kommune durch ein entsprechendes Leistungsentgelt über 25 Jahre lang zur Verfügung zu stellen Weitere derartige Projekte werden demnächst in Leverkusen, Meschede und Witten realisiert und der erste Neubau im PPP Verfahren entsteht zurzeit in Frechen aber auch in anderen Bundesländern mehrten sich die PPP Projekte Zunächst scheinen diese Projekte positiv zu laufen obwohl die Initiative zur Entwicklung und Errichtung der PPP Pilotprojekte im Bundesland Nordrhein-Westfalen erst im Jahre 2002 einsetzte

Berichte über Landwirtschaft, 2012 Eine ökonomische Analyse einer
Universaldienstverpflichtung des Breitbandsektors Timo Vogler, 2016-01-13 Masterarbeit aus dem Jahr 2012 im Fachbereich Informatik Wirtschaftsinformatik Note 2,0 Helmut Schmidt Universität Universität der Bundeswehr Hamburg Veranstaltung Netzökonomie Sprache Deutsch Abstract Diese Arbeit befasst sich mit der Frage ob eine Universaldienstverpflichtung im Breitbandsektor unter Nutzung der bis dato verfügbaren Übertragungstechnologien unter Berücksichtigung des demografischen Wandels und legaler Beschränkungen ökonomisch sinnvoll ist Deutschland ist im Vergleich zu anderen Ländern eine Wirtschaftsnation die aufgrund ihrer Innovationen eines der exportstärksten Länder der Welt ist Dabei nimmt das Internet eine entscheidende Rolle bei der Informationsgewinnung und Weiterleitung sowie Bereitstellung von Dienstleistungen ein Mit der nächsten Netzwerkgeneration NGN stehen größere Datenkapazitäten bei dem Internet schneller zur Verfügung Dies steigert den Austausch von Informationen und somit die Innovationsfähigkeit Deutschlands Die

deutsche Bundesregierung hat 2009 deshalb ein Strategiepapier vorgelegt welches einen flächendeckenden Ausbau des Breitbandnetzes vorsieht. Doch bis jetzt ist die erste Zielsetzung eines flächendeckenden Breitbandausbaus bis 2010 immer noch nicht erfüllt. Dies führte zu politischen Debatten in denen das Regulierungsinstrument der Universal dienstverpflichtung diskutiert wurde um einen flächendeckenden Breitbandausbau in Deutschland durchzusetzen. Dies wird andererseits stark kritisiert da dies mit einem Eingriff in Marktmechanismen in denen sich bereits ein Wettbewerb etabliert hat einhergeht. Anhand dieser Diskussion ergibt daher die zentrale Frage der vorliegenden Ausarbeitung: Ist eine Universaldienstverpflichtung der Breitbandanbieter auf Infrastrukturebene in Deutschland für eine flächendeckende Breitbandversorgung ökonomisch sinnvoll? Aus dieser Fragestellung werden weitere Fragen abgeleitet: Welche Ausgangsbedingungen herrschen in Deutschland? Welche Technologien sind für den Breitbandausbau verfügbar? Wie hoch ist der Kostenumfang durch die Finanzierung einer Universaldienstverpflichtung? Welcher Nutzen entsteht durch eine Universaldienstverpflichtung? Welche relativierenden Faktoren gibt es?

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