

1. Record Nr.	UNICAMPANIASUN0018115
Autore	Riegl, Alois
Titolo	Alois Riegl: teoria e prassi della conservazione dei monumenti : antologia di scritti, discorsi, rapporti 1898-1905 / con una scelta di saggi critici ; a cura di Sandro Scarrocchia
Pubbl/distr/stampa	Bologna : CLUEB : Accademia Clementina, 1995
ISBN	88-8091-099-X
Descrizione fisica	XV, 611 p. : ill. ; 24 cm.
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Soggetti	Restauro
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia
2. Record Nr.	UNINA9910784320403321
Autore	Applebaum David <1956->
Titolo	Levy processes and stochastic calculus // David Applebaum [[electronic resource]]
Pubbl/distr/stampa	Cambridge : , : Cambridge University Press, , 2004
ISBN	1-107-14887-1 1-280-54040-0 9786610540402 0-511-21477-4 0-511-21656-4 0-511-21119-8 0-511-31534-1 0-511-75532-5 0-511-21296-8
Descrizione fisica	1 online resource (xxiv, 384 pages) : digital, PDF file(s)
Collana	Cambridge studies in advanced mathematics ; ; 93
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Note generali	Title from publisher's bibliographic system (viewed on 05 Oct 2015).
Nota di bibliografia	Includes bibliographical references (p. 360-374) and indexes.
Nota di contenuto	Cover; Half-title; Series-title; Title; Copyright; Dedication; Contents; Preface; Overview; Notation; 1 Levy processes; 2 Martingales, stopping times and random measures; 3 Markov processes, semigroups and generators; 4 Stochastic integration; 5 Exponential martingales, change of measure and financial applications; 6 Stochastic differential equations; References; Index of notation; Subject index
Sommario/riassunto	Levy processes form a wide and rich class of random process, and have many applications ranging from physics to finance. Stochastic calculus is the mathematics of systems interacting with random noise. For the first time in a book, Applebaum ties the two subjects together. He begins with an introduction to the general theory of Levy processes. The second part develops the stochastic calculus for Levy processes in a direct and accessible way. En route, the reader is introduced to important concepts in modern probability theory, such as martingales, semimartingales, Markov and Feller processes, semigroups and generators, and the theory of Dirichlet forms. There is a careful development of stochastic integrals and stochastic differential equations driven by Levy processes. The book introduces all the tools that are needed for the stochastic approach to option pricing, including Ito's formula, Girsanov's theorem and the martingale representation theorem.