

1. Record Nr.	UNICAMPANIASUN0102589
Autore	Nicolay, David
Titolo	Asymptotic chaos expansions in finance : theory and practice / David Nicolay
Pubbl/distr/stampa	XXII, 491 p., : ill. ; 24 cm
ISBN	8-1-4471-6505-7
Edizione	[London : Springer, 2014]
Descrizione fisica	Pubblicazione in formato elettronico
Soggetti	91Gxx - Actuarial science and mathematical finance [MSC 2020] 60H15 - Stochastic partial differential equations (aspects of stochastic analysis) [MSC 2020] 35C20 - Asymptotic expansions of solutions to PDEs [MSC 2020] 41A60 - Asymptotic approximations, asymptotic expansions (steepest descent, etc.) [MSC 2020] 35B40 - Asymptotic behavior of solutions to PDEs [MSC 2020] 91G20 - Derivative securities (option pricing, hedging, etc.) [MSC 2020] 91G30 - Interest rates, asset pricing, etc. (stochastic models) [MSC 2020] 91G80 - Financial applications of other theories [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia