1. Record Nr. UNICAMPANIASUN0115381

Titolo	Statistical methods and applications in insurance and finance : CIMPA school, Marrakech and Kelaat M'gouna, Morocco, april 2013 / M'hamed Eddahbi, El Hassan Essaky, Josep Vives editors
Pubbl/distr/stampa	X, 225 p., : ill. ; 24 cm
Edizione	[[Cham] : Springer, 2016]
Descrizione fisica	Pubblicazione in formato elettronico
Soggetti	60Hxx - Stochastic analysis [MSC 2020] 93E20 - Optimal stochastic control [MSC 2020] 60J74 - Jump processes on discrete state spaces [MSC 2020] 91B05 - Risk models (general) [MSC 2020] 60G44 - Martingales with continuous parameter [MSC 2020] 60H07 - Stochastic calculus of variations and the Malliavin calculus [MSC 2020] 60J65 - Brownian motion [MSC 2020] 60G51 - Processes with independent increments; Lévy processes [MSC 2020] 60H10 - Stochastic ordinary differential equations [MSC 2020] 60H30 - Applications of stochastic analysis (to PDEs, etc.) [MSC 2020] 60G55 - Point processes (e.g., Poisson, Cox, Hawkes processes) [MSC 2020] 60E07 - Infinitely divisible distributions; stable distributions [MSC 2020] 62M10 - Time series, auto-correlation, regression, etc. in statistics (GARCH) [MSC 2020] 60G52 - Stable stochastic processes [MSC 2020] 62P05 - Applications of statistics to actuarial sciences and financial mathematics [MSC 2020] 91G20 - Derivative securities (option pricing, hedging, etc.) [MSC 2020] 91G80 - Financial applications of other theories [MSC 2020] 60H35 - Computational methods for stochastic equations (aspects of stochastic analysis) [MSC 2020] 90B30 - Production models [MSC 2020] 60H20 - Stochastic integral equations [MSC 2020] 60J76 - Jump processes on general state spaces [MSC 2020]
Lingua di pubblicazione	Inglese

Formato	Materiale a stampa
Livello bibliografico	Monografia