

1. Record Nr.	UNICAMPANIAVAN00113240
Autore	Alfonsi, Aurélien
Titolo	Affine diffusions and related processes : simulation, theory and applications / Aurélien Alfonsi
Pubbl/distr/stampa	[Cham], : Bocconi university, : Springer, 2015
Titolo uniforme	Affine diffusions and related processes : simulation, theory and applications
Descrizione fisica	XIII, 252 p. : ill. ; 24 cm
Soggetti	00A71 - General theory of mathematical modeling [MSC 2020] 00A72 - General theory of simulation [MSC 2020] 60J60 - Diffusion processes [MSC 2020] 62-XX - Statistics [MSC 2020] 91G70 - Statistical methods; risk measures [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia