1.	Record Nr.	UNICAMPANIAVAN00124914
	Autore	Pagès, Gilles
	Titolo	Numerical Probability : An Introduction with Applications to Finance / Gilles Pagès
	Pubbl/distr/stampa	Cham, : Springer, 2018
	Titolo uniforme	Numerical Probability
	Descrizione fisica	xxi, 579 p. : ill. ; 24 cm
	Soggetti	60G40 - Stopping times; optimal stopping problems; gambling theory [MSC 2020] 60H35 - Computational methods for stochastic equations (aspects of stochastic analysis) [MSC 2020] 62L15 - Optimal stopping in statistics [MSC 2020] 62L20 - Stochastic approximation [MSC 2020] 65C30 - Numerical solutions to stochastic differential and integral equations [MSC 2020] 65Cxx - Probabilistic methods, stochastic differential equations [MSC 2020] 91G20 - Derivative securities (option pricing, hedging, etc.) [MSC 2020] 91G30 - Interest rates, asset pricing, etc. (stochastic models) [MSC 2020] 91G60 - Numerical methods (including Monte Carlo methods) [MSC 2020]
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia