

1. Record Nr.	UNICAMPANIAVAN00279176
Autore	Sen, Rituparna
Titolo	Computational Finance with R / Rituparna Sen, Sourish Das
Pubbl/distr/stampa	Singapore, : Springer, : Indian Statistical Institute, 2023
Descrizione fisica	xiii, 353 p. : ill. ; 24 cm
Altri autori (Persone)	Das, Sourish
Soggetti	62-XX - Statistics [MSC 2020] 62D05 - Sampling theory, sample surveys [MSC 2020] 62F15 - Bayesian inference [MSC 2020] 62F40 - Bootstrap, jackknife and other resampling methods [MSC 2020] 62P05 - Applications of statistics to actuarial sciences and financial mathematics [MSC 2020] 65-XX - Numerical analysis [MSC 2020] 65C05 - Monte Carlo methods [MSC 2020] 65M06 - Finite difference methods for initial value and initial-boundary value problems involving PDEs [MSC 2020] 65R20 - Numerical methods for integral equations [MSC 2020] 90C05 - Linear programming [MSC 2020] 91-XX - Game theory, economics, finance, and other social and behavioral sciences [MSC 2020] 91G10 - Portfolio theory [MSC 2020] 91G20 - Derivative securities (option pricing, hedging, etc.) [MSC 2020] 91G60 - Numerical methods (including Monte Carlo methods) [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia