

1. Record Nr.	UNICAMPANIAVAN0102589
Autore	Nicolay, David
Titolo	Asymptotic chaos expansions in finance : theory and practice / David Nicolay
Pubbl/distr/stampa	London, : Springer, 2014
Titolo uniforme	Asymptotic chaos expansions in finance
Descrizione fisica	XXII, 491 p. : ill. ; 24 cm
Soggetti	<p>91Gxx - Actuarial science and mathematical finance [MSC 2020]</p> <p>60H15 - Stochastic partial differential equations (aspects of stochastic analysis) [MSC 2020]</p> <p>35C20 - Asymptotic expansions of solutions to PDEs [MSC 2020]</p> <p>41A60 - Asymptotic approximations, asymptotic expansions (steepest descent, etc.) [MSC 2020]</p> <p>35B40 - Asymptotic behavior of solutions to PDEs [MSC 2020]</p> <p>91G20 - Derivative securities (option pricing, hedging, etc.) [MSC 2020]</p> <p>91G30 - Interest rates, asset pricing, etc. (stochastic models) [MSC 2020]</p> <p>91G80 - Financial applications of other theories [MSC 2020]</p>
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia