

1. Record Nr.	UNICAMPANIAVAN0114265
Titolo	Advanced modelling in mathematical finance : in honour of Ernst Eberlein / Jan Kallsen, Antonis Papapantoleon editors
Pubbl/distr/stampa	[Cham], : Springer, 2016
Titolo uniforme	Advanced modelling in mathematical finance
Descrizione fisica	XXIV, 496 p. : ill. ; 24 cm
Soggetti	60G44 - Martingales with continuous parameter [MSC 2020] 91Gxx - Actuarial science and mathematical finance [MSC 2020] 60G48 - Generalizations of martingales [MSC 2020] 91G70 - Statistical methods; risk measures [MSC 2020] 91G20 - Derivative securities (option pricing, hedging, etc.) [MSC 2020] 91G30 - Interest rates, asset pricing, etc. (stochastic models) [MSC 2020] 91G80 - Financial applications of other theories [MSC 2020] 91G10 - Portfolio theory [MSC 2020] 91G40 - Credit risk [MSC 2020] 91G60 - Numerical methods (including Monte Carlo methods) [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia