

1. Record Nr.	UNICAMPANIAVAN0114524
Autore	Swishchuk, Anatoliy
Titolo	Change of time methods in quantitative finance / Anatoliy Swishchuk
Pubbl/distr/stampa	[Cham], : Springer, 2016
Titolo uniforme	Change of time methods in quantitative finance
Descrizione fisica	XV, 128 p. : ill. ; 24 cm
Soggetti	60J74 - Jump processes on discrete state spaces [MSC 2020] 60G44 - Martingales with continuous parameter [MSC 2020] 60H10 - Stochastic ordinary differential equations [MSC 2020] 91B74 - Economic models of real-world systems (e.g., electricity markets, etc.) [MSC 2020] 60J76 - Jump processes on general state spaces [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia