

1. Record Nr.	UNICAMPANIAVAN0115381
Titolo	Statistical methods and applications in insurance and finance : CIMPA school, Marrakech and Kelaat M'gouna, Morocco, april 2013 / M'hamed Eddahbi, El Hassan Essaky, Josep Vives editors
Pubbl/distr/stampa	[Cham], : Springer, 2016
Titolo uniforme	Statistical methods and applications in insurance and finance
Descrizione fisica	X, 225 p. : ill. ; 24 cm
Soggetti	<p>60Hxx - Stochastic analysis [MSC 2020]</p> <p>93E20 - Optimal stochastic control [MSC 2020]</p> <p>60J74 - Jump processes on discrete state spaces [MSC 2020]</p> <p>91B05 - Risk models (general) [MSC 2020]</p> <p>60G44 - Martingales with continuous parameter [MSC 2020]</p> <p>60H07 - Stochastic calculus of variations and the Malliavin calculus [MSC 2020]</p> <p>60J65 - Brownian motion [MSC 2020]</p> <p>60G51 - Processes with independent increments; Lévy processes [MSC 2020]</p> <p>60H10 - Stochastic ordinary differential equations [MSC 2020]</p> <p>60H30 - Applications of stochastic analysis (to PDEs, etc.) [MSC 2020]</p> <p>60G55 - Point processes (e.g., Poisson, Cox, Hawkes processes) [MSC 2020]</p> <p>60E07 - Infinitely divisible distributions; stable distributions [MSC 2020]</p> <p>62M10 - Time series, auto-correlation, regression, etc. in statistics (GARCH) [MSC 2020]</p> <p>60G52 - Stable stochastic processes [MSC 2020]</p> <p>62P05 - Applications of statistics to actuarial sciences and financial mathematics [MSC 2020]</p> <p>91G20 - Derivative securities (option pricing, hedging, etc.) [MSC 2020]</p> <p>91G80 - Financial applications of other theories [MSC 2020]</p> <p>60H35 - Computational methods for stochastic equations (aspects of stochastic analysis) [MSC 2020]</p> <p>90B30 - Production models [MSC 2020]</p> <p>60H20 - Stochastic integral equations [MSC 2020]</p> <p>60J76 - Jump processes on general state spaces [MSC 2020]</p>
Lingua di pubblicazione	Inglese

Formato

Materiale a stampa

Livello bibliografico

Monografia