

1. Record Nr.	UNICAMPANIAVAN0115395
Titolo	Stochastics of environmental and financial economics : Centre of advanced study, Oslo, Norway, 2014-2015 / Fred Espen Benth, Giulia Di Nunno editors
Pubbl/distr/stampa	Cham, : Springer, 2016
Titolo uniforme	Stochastics of environmental and financial economics
Descrizione fisica	VIII, 360 p. ; 24 cm
Soggetti	<p>93E20 - Optimal stochastic control [MSC 2020]</p> <p>60G07 - General theory of stochastic processes [MSC 2020]</p> <p>49L25 - Viscosity solutions to Hamilton-Jacobi equations in optimal control and differential games [MSC 2020]</p> <p>60H30 - Applications of stochastic analysis (to PDEs, etc.) [MSC 2020]</p> <p>35R60 - PDEs with randomness, stochastic partial differential equations [MSC 2020]</p> <p>91B76 - Environmental economics (natural resource models, harvesting, pollution, etc.) [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>91G10 - Portfolio theory [MSC 2020]</p>
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia