

1. Record Nr.	UNINA9911019823603321
Autore	Vassiliou P. C. G.
Titolo	Discrete-time Asset Pricing Models in Applied Stochastic Finance // P. C. G. Vassiliou
Pubbl/distr/stampa	Hoboken : , : John Wiley, , 2013 2010
ISBN	9781118557860 1118557867 9781118618660 1118618661 9781299315365 1299315364 9781118618776 1118618777
Edizione	[First edition.]
Descrizione fisica	1 online resource (418 pages)
Collana	ISTE
Classificazione	MAT 600f MAT 606f WIR 160f
Disciplina	332.0151 332.63/22201 332.6322201
Soggetti	Securities - Mathematical models - Prices Capital assets pricing model - Mathematical models Stochastic analysis Finance
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di contenuto	CHAPTER 1. Probability and Random Variables -- CHAPTER 2. An Introduction to Financial Instruments and Derivatives -- CHAPTER 3. Conditional Expectation and Markov Chains -- CHAPTER 4. The No-Arbitrage Binomial Pricing Model -- CHAPTER 5. Martingales -- CHAPTER 6. Equivalent Martingale Measures, No-Arbitrage and Complete Markets -- CHAPTER 7. American Derivative Securities --

Stochastic finance and financial engineering have been rapidly expanding fields of science over the past four decades, mainly due to the success of sophisticated quantitative methodologies in helping professionals manage financial risks. In recent years, we have witnessed a tremendous acceleration in research efforts aimed at better comprehending, modeling and hedging this kind of risk. These two volumes aim to provide a foundation course on applied stochastic finance. They are designed for three groups of readers: firstly, students of various backgrounds seeking a core knowledge on the subject of stochastic finance; secondly financial analysts and practitioners in the investment, banking and insurance industries; and finally other professionals who are interested in learning advanced mathematical and stochastic methods, which are basic knowledge in many areas, through finance. Volume 1 starts with the introduction of the basic financial instruments and the fundamental principles of financial modeling and arbitrage valuation of derivatives. Next, we use the discrete-time binomial model to introduce all relevant concepts. The mathematical simplicity of the binomial model also provides us with the opportunity to introduce and discuss in depth concepts such as conditional expectations and martingales in discrete time. However, we do not expand beyond the needs of the stochastic finance framework. Numerous examples, each highlighted and isolated from the text for easy reference and identification, are included. The book concludes with the use of the binomial model to introduce interest rate models and the use of the Markov chain model to introduce credit risk. This volume is designed in such a way that, among other uses, makes it useful as an undergraduate course.

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2. Record Nr.	UNINA9910139144103321
Titolo	2010 2nd International Conference on Games and Virtual Worlds for Serious Applications
Pubbl/distr/stampa	[Place of publication not identified], : IEEE, 2010
ISBN	9781424463329 1424463327
Descrizione fisica	1 online resource (xii, 176 pages) : illustrations
Disciplina	006.7
Soggetti	Interactive multimedia
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Sommario/riassunto	<p>Mass adoption of virtual world platforms for education and training implies efficient management of computational resources. In Second Life Grid and OpenSimulator, commonly used for this purpose, a key resource is the number of servers required to support educational spaces. Educational activities can take place at different altitudes over the same virtual land, for different classes. This way a single virtual world server can sustain several different educational spaces/classes, reducing the number of servers needed to make available different classrooms or other educational spaces. One issue whose importance is emphasized in such conditions is that of class privacy, bearing in mind that most privacy-management features of these platforms are land-based, not space-based. In this paper, we provide an overview of the issues to consider when planning privacy in these platforms and the methodologies that can be developed and implemented to ensure it at an adequate level, including the extra privacy possible in OpenSimulator regarding Second Life Grid.</p>

3. Record Nr.	UNINA9910947813303321
Titolo	Performance, Subjectivity, and Experimentation / edited by Catherine Laws
Pubbl/distr/stampa	Leuven, Belgium : , : Leuven University Press, , [2020] ©2020
ISBN	94-6166-331-5
Descrizione fisica	1 online resource (240 pages) : illustrations
Disciplina	784.2184092
Soggetti	Subjectivity in music Subjectivite dans la musique Livres numeriques.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Sommario/riassunto	Music reflects subjectivity and identity: that idea is now deeply ingrained in both musicology and popular media commentary. The study of music across cultures and practices often addresses the enactment of subjectivity "in" music - how music expresses or represents "an" individual or "a" group. However, a sense of selfhood is also formed and continually reformed through musical practices, not least performance. How does this take place? How might the work of practitioners reveal aspects of this process? In what sense is subjectivity performed in and through musical practices? This book explores these questions in relation to a range of artistic research involving contemporary musical practices, drawing on perspectives from performance studies, phenomenology, embodied cognition, and theories of gendered and cultural identity.