1. Record Nr. UNINA9910349398303321

Titolo	Advances in Bioinformatics and Computational Biology : 11th Brazilian Symposium on Bioinformatics, BSB 2018, Niterói, Brazil, October 30 – November 1, 2018, Proceedings / / edited by Ronnie Alves
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2018
ISBN	9783030017224 3030017222
Edizione	[1st ed. 2018.]
Descrizione fisica	1 online resource (XII, 147 p. 43 illus.)
Collana	Lecture Notes in Bioinformatics, , 2366-6331 ; ; 11228
Disciplina	572.80285 570.285
Soggetti	Bioinformatics Artificial intelligence Computer science - Mathematics Discrete mathematics Numerical analysis Software engineering Computational and Systems Biology Artificial Intelligence Discrete Mathematics in Computer Science Numerical Analysis Software Engineering
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Sorting -Permutations by -Operations -- Super Short Reversals on Both Gene Order and Intergenic Sizes -- Identifying Maximal Perfect Haplotype Blocks -- Sorting by Weighted Reversals and Transpositions -- Graph databases in Molecular Biology -- ViMT - Development of a Web-based Vivarium Management Tool -- An argumentation theory-based multiagent model to annotate proteins -- AutoModel: a client-server tool for intuitive and interactive homology modeling of protein-ligand complexes -- Detecting Acute Lymphoblastic Leukemia in Down

	Syndrome Patients using Convolutional Neural Networks on Preprocessed Mutated Datasets -- S2FS: Single score feature selection applied to the problem of distinguishing long non-coding RNAs from protein coding transcripts -- A Genetic Algorithm for Character State Live Phylogeny -- A workflow for predicting microRNAs targets via accessibility in Flavivirus genomes -- Parallel solution based on collective communication operations for phylogenetic bootstrapping in PhyML 3.0.
Sommario/riassunto	This book constitutes the refereed proceedings of the 11th Brazilian Symposium on Bioinformatics, BSB 2018, held in Rio de Janeiro, Brazil, in October/November 2018. The 13 revised full papers presented were carefully reviewed and selected from 26 submissions. The papers cover all aspects of bioinformatics and computational biology.

2.

Record Nr.	UNINA9910960479503321
Titolo	Advanced financial modelling / / edited by Hansjorg Albrecher, Wolfgang J. Runggaldier, Walter Schachermayer
Pubbl/distr/stampa	Berlin ; ; New York, : Walter de Gruyter, c2009
ISBN	9786612456848 9781282456846 1282456849 9783110213140 3110213141
Edizione	[1st ed.]
Descrizione fisica	1 online resource (464 p.)
Collana	Radon series on computational and applied mathematics ; ; 8
Classificazione	SK 980
Altri autori (Persone)	AlbrecherHansjorg RunggaldierW. J (Wolfgang J.) SchachermayerWalter
Disciplina	519.5
Soggetti	Finance - Mathematical models Options (Finance) - Mathematical models Insurance - Mathematics Stochastic differential equations Mathematical optimization Financial engineering
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa

Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Frontmatter -- Contents -- Brownian semistationary processes and volatility/intermittency -- From bounds on optimal growth towards a theory of good-deal hedging -- Viscosity solutions to optimal portfolio allocation problems in models with random time changes and transaction costs -- Discrete-time approximation of BSDEs and probabilistic schemes for fully nonlinear PDEs -- Affine diffusion processes: theory and applications -- Multilevel quasi-Monte Carlo path simulation -- Modelling default and prepayment using Lévy processes: an application to asset backed securities -- Adaptive variance reduction techniques in finance -- Regularisation of inverse problems and its application to the calibration of option price models -- Optimal consumption and investment with bounded downside risk measures for logarithmic utility functions -- A review of some recent results on Malliavin Calculus and its applications -- The numeraire portfolio in discrete time: existence, related concepts and applications -- A worst-case approach to continuous-time portfolio optimisation -- Time consistency and information monotonicity of multiperiod acceptability functionals -- Optimal investment and hedging under partial and inside information -- Investment/consumption choice in illiquid markets with random trading times -- Optimal asset allocation in a stochastic factor model - an overview and open problems
Sommario/riassunto	This book is a collection of state-of-the-art surveys on various topics in mathematical finance, with an emphasis on recent modelling and computational approaches. The volume is related to a 'Special Semester on Stochastics with Emphasis on Finance' that took place from September to December 2008 at the Johann Radon Institute for Computational and Applied Mathematics of the Austrian Academy of Sciences in Linz, Austria.