1.	Record Nr.	UNINA9910364957503321
	Autore	Eberlein Ernst
	Titolo	Mathematical Finance / / by Ernst Eberlein, Jan Kallsen
	Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2019
	ISBN	3-030-26106-9
	Edizione	[1st ed. 2019.]
	Descrizione fisica	1 online resource (774 pages)
	Collana	Springer Finance, , 2195-0687
	Disciplina	330.0151
	Soggetti	Social sciences - Mathematics Probabilities Financial engineering Financial risk management Mathematics in Business, Economics and Finance Probability Theory Financial Engineering Risk Management
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Nota di contenuto	Part I -- Stochastic Calculus -- Overview -- Discrete Stochastic Calculus -- Lévy Processes -- Stochastic Integration -- Semimartingale Characteristics -- Markov Processes -- Affine and Polynomial Processes -- Optimal Control -- Mathematical Finance -- Overview and Notation -- Equity models -- Markets, Strategies, Arbitrage -- Optimal Investment -- Arbitrage-Based Valuation and Hedging of Derivatives -- Mean-Variance Hedging -- Utility-Based Valuation and Hedging of Derivatives -- Interest Rate Models.
	Sommario/riassunto	Taking continuous-time stochastic processes allowing for jumps as its starting and focal point, this book provides an accessible introduction to the stochastic calculus and control of semimartingales and explains the basic concepts of Mathematical Finance such as arbitrage theory, hedging, valuation principles, portfolio choice, and term structure modelling. It bridges thegap between introductory texts and the advanced literature in the field. Most textbooks on the subject are limited to diffusion-type models which cannot easily account for

sudden price movements. Such abrupt changes, however, can often be observed in real markets. At the same time, purely discontinuous processes lead to a much wider variety of flexible and tractable models. This explains why processes with jumps have become an established tool in the statistics and mathematics of finance. Graduate students, researchers as well as practitioners will benefit from this monograph. .

2. Record Nr.   UNINA9910437659803321

   Titolo   Biomedical applications

   Pubbl/distr/stampa Amsterdam ; ; New York, : Elsevier Scientific Pub. Co

   ISSN   1872-812X

   Descrizione fisica 1 online resource

   Collana   Journal of chromatography

   Disciplina   574.19/285

   Soggetti   Chromatographic analysis
                       Electrophoresis
                       Clinical chemistry
                       Diagnosis, Laboratory
                       Medical sciences - Technique
                       Biochemistry
                       Biology
                       Chromatography - methods
                       Electrophoresis - methods
                       Medicine
                       Chromatographie
                       Biochimie
                       Électrophorèse
                       Chimie clinique
                       Diagnostics biologiques
                       Sciences de la santé - Technique
                       Biologie
                       biology
                       Biologische Medizin
                       Biomedizinische Technik
                       Medizin
                       Zeitschrift
                       Chromatografie
                       Biomedisch onderzoek

	Periodical Periodicals.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Periodico