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Autore	BUONGIORNO, Elda
Titolo	Analisi dei parametri tecnici ed economici della flotta da pesca campana : ipotesi di razionalizzazione del settore / andidato Elda buongiorno ; relatore Nicola Postiglione
Pubbl/distr/stampa	[S. l. : s. n.], anno accademico 1989 - 90
Descrizione fisica	160 p. ; 30 cm
Disciplina	338.3727
Soggetti	Pesca - Campania
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Livello bibliografico	Monografia
Note generali	Tesi di laurea

2. Record Nr.	UNINA9910438136703321
Autore	Bernhard Pierre
Titolo	The interval market model in mathematical finance : game-theoretic methods // Pierre Bernhard ... [et al.]
Pubbl/distr/stampa	New York, : Birkhauser, 2013
ISBN	0-8176-8388-7
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Descrizione fisica	1 online resource (347 p.)
Collana	Static & Dynamic Game Theory: Foundations & Applications, , 2363-8516
Disciplina	332.6/01/51
Soggetti	Investments - Mathematics
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 and index.
Nota di contenuto	pt. I. Revisiting two classic results in dynamic portfolio management -- pt. II. Hedging in interval models -- pt. III. Robust-control approach to option pricing -- pt. IV. Game-theoretic analysis of rainbow options in incomplete markets -- pt. V. Viability approach to complex option pricing and portfolio insurance.
Sommario/riassunto	Toward the late 1990s, several research groups independently began developing new, related theories in mathematical finance. These theories did away with the standard stochastic geometric diffusion "Samuelson" market model (also known as the Black-Scholes model because it is used in that most famous theory), instead opting for models that allowed minimax approaches to complement or replace stochastic methods. Among the most fruitful models were those utilizing game-theoretic tools and the so-called interval market model. Over time, these models have slowly but steadily gained influence in the financial community, providing a useful alternative to classical methods. A self-contained monograph, <i>The Interval Market Model in Mathematical Finance: Game-Theoretic Methods</i> assembles some of the most important results, old and new, in this area of research. Written by seven of the most prominent pioneers of the interval market model and game-theoretic finance, the work provides a detailed account of several closely related modeling techniques for an array of problems in mathematical economics. The book is divided into five parts, which successively address topics including: · probability-free Black-

Scholes theory; · fair-price interval of an option;
· representation formulas and fast algorithms for option pricing;
· rainbow options; · stochastic approach of mathematical
finance based upon viability theory. This book provides a welcome
addition to the literature, complementing myriad titles on the market
that take a classical approach to mathematical finance. It is a
worthwhile resource for researchers in applied mathematics and
quantitative finance, and has also been written in a manner accessible
to financially-inclined readers with a limited technical background.
