1. Record Nr. UNINA9910451731503321

Autore	Bouleau Nicolas
Titolo	Error calculus for finance and physics [[electronic resource]] : the language of Dirichlet forms / / by Nicolas Bouleau
Pubbl/distr/stampa	Berlin ; ; New York, : Walter de Gruyter, c2003
ISBN	1-282-19475-5 9786612194757 3-11-019929-7
Descrizione fisica	1 online resource (244 p.)
Collana	De Gruyter expositions in mathematics ; ; 37
Classificazione	SK 820
Disciplina	511/.43
Soggetti	Error analysis (Mathematics) Dirichlet forms Random variables Electronic books.
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	Front matter -- Contents -- Chapter I Intuitive introduction to error structures -- Chapter II Strongly-continuous semigroups and Dirichlet forms -- Chapter III Error structures -- Chapter IV Images and products of error structures -- Chapter V Sensitivity analysis and error calculus -- Chapter VI Error structures on fundamental spaces space -- Chapter VII Application to financial models -- Chapter VIII Applications in the field of physics -- Back matter
Sommario/riassunto	Many recent advances in modelling within the applied sciences and engineering have focused on the increasing importance of sensitivity analyses. For a given physical, financial or environmental model, increased emphasis is now placed on assessing the consequences of changes in model outputs that result from small changes or errors in both the hypotheses and parameters. The approach proposed in this book is entirely new and features two main characteristics. Even when extremely small, errors possess biases and variances. The methods presented here are able, thanks to a specific differential calculus, to provide information about the correlation between errors in different parameters of the model, as well as information about the biases

	introduced by non-linearity. The approach makes use of very powerful mathematical tools (Dirichlet forms), which allow one to deal with errors in infinite dimensional spaces, such as spaces of functions or stochastic processes. The method is therefore applicable to non-elementary models along the lines of those encountered in modern physics and finance. This text has been drawn from presentations of research done over the past ten years and that is still ongoing. The work was presented in conjunction with a course taught jointly at the Universities of Paris 1 and Paris 6. The book is intended for students, researchers and engineers with good knowledge in probability theory.

2.

Record Nr.	UNINA9910357826103321
Autore	Dorfleitner Gregor
Titolo	FinTech and Data Privacy in Germany : An Empirical Analysis with Policy Recommendations / / by Gregor Dorfleitner, Lars Hornuf
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2019
ISBN	3-030-31335-2
Edizione	[1st ed. 2019.]
Descrizione fisica	1 online resource (xvi, 121 pages) : illustrations
Disciplina	330.0285574
Soggetti	Financial engineering Law - Europe Data protection - Law and legislation Technological innovations Information storage and retrieval systems Financial Engineering European Law Privacy Innovation and Technology Management Information Storage and Retrieval
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	1. Introduction -- 2. Players in the German FinTech industry -- 3.

FinTechs and data protection -- 4. FinTechs and data protection after the implementation of the GDPR -- 5. FinTech business models -- 6. Need for regulation in the German FinTech market -- 7. A summary in eleven theses.

Sommario/riassunto

This book examines the FinTech revolution from a data privacy perspective. It analyzes key players on the FinTech market and the developments in various market segments. Particular attention is paid to an empirical analysis of the privacy statements of 505 German FinTech firms and how they were adapted after the General Data Protection Regulation (GDPR) entered into effect in May 2018. The analysis also includes 38 expert interviews with relevant stakeholders from supervisory and regulatory authorities, the financial and FinTech industry, leading consulting firms and consumer protection agencies. By adopting this approach, the book identifies key regulatory needs, offers a valuable asset for practitioners and academics alike, and shares intriguing insights for lawyers, economists and everyone interested in FinTech and data privacy. The book brings together two of the most topical research areas of our time: financial technology and data privacy. It is a valuable resource for academics and policy makers alike. Douglas Cumming, DeSantis Distinguished Professor, Florida Atlantic University This volume is groundbreaking in providing a seminal analysis of the thriving financial technology sector and in simultaneously highlighting a potential trade-off in data protection. The book offers important insights for regulation and policy, and will be of interest to practitioners, academics, and regulators alike. Wolf-Georg Ringe, Professor of Law and Director of the Institute of Law & Economics, University of Hamburg In the increasingly digitalized world of finance, data privacy and data protection are crucial for fintechs to stay in the market and attract customers. Reading this book helps understand and dissolve the challenges that lay ahead! Armin Schwienbacher, Professor of Finance,Skema Business School.