

1. Record Nr.	UNINA9910463858603321
Autore	Silvestrov Dmitrii S
Titolo	American-type options : stochastic approximation methods. Volume 1 // Dmitrii S. Silvestrov
Pubbl/distr/stampa	Berlin : , : De Gruyter, , [2014] ©2014
ISBN	3-11-032982-4
Descrizione fisica	1 online resource (520 p.)
Collana	De Gruyter studies in mathematics, , 0179-0986 ; ; volume 56
Disciplina	332.6/01/5195
Soggetti	Options (Finance) - Mathematical models Stochastic approximation Markov processes Business mathematics 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 -- Preface -- Contents -- 1. Multivariate modulated Markov log-price processes (LPP) -- 2. American-type options -- 3. Backward recurrence reward algorithms -- 4. Upper bounds for option rewards -- 5. Convergence of option rewards - I -- 6. Convergence of option rewards - II -- 7. Space-skeleton reward approximations -- 8. Convergence of rewards for Markov Gaussian LPP -- 9. Tree-type approximations for Markov Gaussian LPP -- 10. Convergence of tree-type reward approximations -- Bibliographical Remarks -- Bibliography -- Index -- Back matter
Sommario/riassunto	The book gives a systematical presentation of stochastic approximation methods for models of American-type options with general pay-off functions for discrete time Markov price processes. Advanced methods combining backward recurrence algorithms for computing of option rewards and general results on convergence of stochastic space skeleton and tree approximations for option rewards are applied to a variety of models of multivariate modulated Markov price processes. The principal novelty of presented results is based on consideration of multivariate modulated Markov price processes and general pay-off

functions, which can depend not only on price but also an additional stochastic modulating index component, and use of minimal conditions of smoothness for transition probabilities and pay-off functions, compactness conditions for log-price processes and rate of growth conditions for pay-off functions. The book also contains an extended bibliography of works in the area. This book is the first volume of the comprehensive two volumes monograph. The second volume will present results on structural studies of optimal stopping domains, Monte Carlo based approximation reward algorithms, and convergence of American-type options for autoregressive and continuous time models, as well as results of the corresponding experimental studies.

2. Record Nr.	UNINA9910349549403321
Autore	Bille Josef F
Titolo	High Resolution Imaging in Microscopy and Ophthalmology [[electronic resource]] : New Frontiers in Biomedical Optics // edited by Josef F. Bille
Pubbl/distr/stampa	Cham, : Springer Nature, 2019 Cham : , : Springer International Publishing : , : Imprint : Springer, , 2019
ISBN	3-030-16638-4
Edizione	[1st ed. 2019.]
Descrizione fisica	1 online resource (XX, 407 p. 260 illus., 220 illus. in color.)
Disciplina	617.7
Soggetti	Ophthalmology Microscopy Radiology Biological Microscopy Imaging / Radiology
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	PART ONE - Breaking the Diffraction Barrier in Fluorescence Microscopy -- High-Resolution 3D Light Microscopy with STED and RESOLFT -- PART TWO - Retinal Imaging and Image Guided Retina Treatment --

Scanning Laser Ophthalmoscopy (SLO) -- Optical Coherence Tomography (OCT) -Principle and Technical Realization -- Ophthalmic Diagnostic Imaging – Retina -- Ophthalmic Diagnostic Imaging – Glaucoma -- OCT Angiography (OCTA) in Retinal Diagnostics -- OCT-based Velocimetry for Blood Flow Quantification -- In Vivo FF-SS-OCT Optical Imaging of Physiological Responses to Photostimulation of Human Photoreceptor Cells -- Two-Photon Laser Scanning Ophthalmoscope -- Fluorescence Lifetime Imaging Ophthalmoscopy (FLIO) -- Selective Retina Therapy -- PART THREE - Anterior Segment Imaging and Image Guided Treatment -- In Vivo Confocal Scanning Laser Microscopy -- Anterior Segment OCT -- Femtosecond-Laser-Assisted Cataract Surgery (FLACS) -- Refractive Index Shaping – In-Vivo Optimization of an Implanted Intraocular Lens (IOL) -- PART FOUR- Adaptive Optics in Vision Science and Ophthalmology -- The Development of Adaptive Optics and its Application in Ophthalmology -- Adaptive Optics for Photoreceptor-Targeted Psychophysics -- Compact Adaptive Optics Scanning Laser Ophthalmoscope with Phase Plates.

Sommario/riassunto

This open access book provides a comprehensive overview of the application of the newest laser and microscope/ophthalmoscope technology in the field of high resolution imaging in microscopy and ophthalmology. Starting by describing High-Resolution 3D Light Microscopy with STED and RESOLFT, the book goes on to cover retinal and anterior segment imaging and image-guided treatment and also discusses the development of adaptive optics in vision science and ophthalmology. Using an interdisciplinary approach, the reader will learn about the latest developments and most up to date technology in the field and how these translate to a medical setting. High Resolution Imaging in Microscopy and Ophthalmology – New Frontiers in Biomedical Optics has been written by leading experts in the field and offers insights on engineering, biology, and medicine, thus being a valuable addition for scientists, engineers, and clinicians with technical and medical interest who would like to understand the equipment, the applications and the medical/biological background. Lastly, this book is dedicated to the memory of Dr. Gerhard Zinser, co-founder of Heidelberg Engineering GmbH, a scientist, a husband, a brother, a colleague, and a friend.

3. Record Nr.	UNINA9910145230503321
Titolo	Bulletin - Nevada Bureau of Mines
Pubbl/distr/stampa	Reno, : University of Nevada
Descrizione fisica	1 online resource
Disciplina	557
Soggetti	Mines and mineral resources - Nevada Geology - Nevada Geology Mines and mineral resources Nevada
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Periodico