

1. Record Nr.	UNINA9910254862503321
Autore	Hassler Uwe
Titolo	Stochastic Processes and Calculus : An Elementary Introduction with Applications / / by Uwe Hassler
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2016
ISBN	3-319-23428-5
Edizione	[1st ed. 2016.]
Descrizione fisica	1 online resource (XVIII, 391 p. 45 illus., 21 illus. in color.)
Collana	Springer Texts in Business and Economics, , 2192-4333
Disciplina	330.1
Soggetti	Economics Statistics Economics, Mathematical Macroeconomics Econometrics Game theory Economic Theory/Quantitative Economics/Mathematical Methods Statistics for Business, Management, Economics, Finance, Insurance Quantitative Finance Macroeconomics/Monetary Economics//Financial Economics Game Theory, Economics, Social and Behav. Sciences
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Introduction -- Part I Time Series Modeling -- Basic Concepts from Probability Theory -- Autoregressive Moving Average Processes (ARMA) -- Spectra of Stationary Processes -- Long Memory and Fractional Integration -- Processes with Autoregressive Conditional Heteroskedasticity (ARCH) -- Part II Stochastic Integrals -- Wiener Processes (WP) -- Riemann Integrals -- Stieltjes Integrals -- Ito Integrals -- Ito's Lemma -- Part III Applications -- Stochastic Differential Equations (SDE) -- Interest Rate Models -- Asymptotics of Integrated Processes -- Trends, Integration Tests and Nonsense Regressions -- Cointegration Analysis.
Sommario/riassunto	This textbook gives a comprehensive introduction to stochastic

processes and calculus in the fields of finance and economics, more specifically mathematical finance and time series econometrics. Over the past decades stochastic calculus and processes have gained great importance, because they play a decisive role in the modeling of financial markets and as a basis for modern time series econometrics. Mathematical theory is applied to solve stochastic differential equations and to derive limiting results for statistical inference on nonstationary processes. This introduction is elementary and rigorous at the same time. On the one hand it gives a basic and illustrative presentation of the relevant topics without using many technical derivations. On the other hand many of the procedures are presented at a technically advanced level: for a thorough understanding, they are to be proven. In order to meet both requirements jointly, the present book is equipped with a lot of challenging problems at the end of each chapter as well as with the corresponding detailed solutions. Thus the virtual text - augmented with more than 60 basic examples and 40 illustrative figures - is rather easy to read while a part of the technical arguments is transferred to the exercise problems and their solutions.

2. Record Nr.	UNINA9910484437803321
Titolo	Wired/Wireless Internet Communications : 15th IFIP WG 6.2 International Conference, WWIC 2017, St. Petersburg, Russia, June 21–23, 2017, Proceedings // edited by Yevgeni Koucheryavy, Lefteris Mamatas, Ibrahim Matta, Aleksandr Ometov, Panagiotis Papadimitriou
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2017
ISBN	3-319-61382-0
Edizione	[1st ed. 2017.]
Descrizione fisica	1 online resource (XIII, 324 p. 172 illus.)
Collana	Computer Communication Networks and Telecommunications, , 2945-9184 ; ; 10372
Disciplina	004.678
Soggetti	Computer networks Application software Electronic digital computers - Evaluation Computer Communication Networks Computer and Information Systems Applications System Performance and Evaluation
Lingua di pubblicazione	Inglese

Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di contenuto	<p>Network analysis and dimensioning -- Bargaining over Fair Channel Sharing between Wi-Fi and LTE-U Networks -- Time-Dependent SIR Analysis in Shopping Malls Using Fractal-Based Mobility Models.- Analysis and performance evaluation of SDN queue model -- Analysis of a retrial queue with limited processor sharing operating in the random environment -- Stationary Distribution of Waiting Time in MAP/G/1/N Queueing System with LIFO Service Discipline -- 5G communications. -Distributed Sleep Mode Power Control in 5G Ultra Dense Networks -- System Model for Multi-level Cloud Based Tactile Internet System. -Task Scheduling Scheme Based on Cost Optimization in 5G/Hetnets C-RAN -- Energy Efficiency Performance for 5G Cellular Networks -- Network design and planning -- Interaction of the IoT traffic generated by a Smart city segment with SDN core network -- Evaluation of Geocast Routing Trees on Random and Actual Networks -- A NURBS Based Technique for an Optimized Transmit Opportunity Map Processing in WLAN Networks -- Network protocols -- Load-Balancing Adaptive Clustering Refinement Algorithm for Wireless Sensor Network Clusters -- Simulation and Testing of a Platooning Management Protocol Implementation -- Research of Interaction between Applications of Augmented Reality and Control Methods of UAVs -- Energy-efficient Power Control and Clustering in Underlay Device to Multi-Device Communications -- Adaptive-Segmentation and Flexible-Delay Based Broadcasting Protocol For VANETs.-Information technology. -NetFlow Anomaly Detection Though Parallel Cluster Density Analysis in Continuous Time-Series -- Investigation of traffic pattern for the augmented reality applications -- Benefits of Multiply-cascaded TCP Tunnel with Network Coding over Lossy Networks -- Circuit design -- A Broadband Power Amplifier Applied in GSM/TD-SCDMA/WLAN System -- An 8-bit 6GS/s Current Steering DAC with Optimized Current Switch Drive -- IBIS-AMI based PAM4 Signaling and FEC Technique for 25 Gb/s Serial Link -- Spur-free MASH DDSM with Eliminable Dither -- A 20 Gb/s Wireline Receiver with Adaptive CTLE and Half-rate DFE in 0.13 m Technology.</p>
Sommario/riassunto	<p>This book constitutes the proceedings of the 15th IFIP International Conference on Wired/Wireless Internet Communications, WWIC 2017, held in St. Petersburg, Russia, in June 2017. The 27 papers presented in this volume were carefully reviewed and selected from 76 submissions. They were organized in topical sections named: network analysis and dimensioning; 5G communications; network design and planning; network protocols; information technology; and circuit design. .</p>