

1. Record Nr.	UNINA9910787756203321
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
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.	UNINA9910574852003321
Autore	Zinserling Vsevolod
Titolo	Infectious Lesions of the Central Nervous System // by Vsevolod Zinserling
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2022
ISBN	9783030962609 9783030962593
Edizione	[1st ed. 2022.]
Descrizione fisica	1 online resource (365 pages)
Collana	Medicine Series
Disciplina	616.8
Soggetti	Pathology Neurology Pediatrics Psychiatry Sistema nerviós central Infeccions Llibres electrònics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di contenuto	Introduction -- Chapter 1. Epidemiology, morbidity and mortality due to brain pathology associated with biological pathogens -- Chapter 2 Microbiology and molecular biology in the diagnostics -- Chapter 3

Local immunity of the brain -- Chapter 4 Neuroplasticity and its possible role in infectious pathology -- Chapter 4 General principles of morphological diagnostics of infectious pathology in the brain and terminology -- Chapter 5 Acute viral encephalitis -- Chapter 6 Brain lesions in generalized viral infections -- Chapter 7 Viral lesions in HIV infection -- Chapter 8 Meningococcal infection -- Chapter 9 Purulent meningitis and meningoencephalitis -- Chapter 10 Brain abscesses -- Chapter 11 Neurotuberculosis and neurosyphilis -- Chapter 12 Lesions due to fungi, protozoa and helminthes -- Chapter 13 "Slow" neuroinfections -- Chapter 14 Brain lesions in perinatal infections -- Chapter 15 Posttraumatic encephalitis -- Chapter 16 Differential diagnostics in clinical pathology -- Chapter 17 Probable role of biological pathogens in noninfectious pathology -- Conclusion.

Sommario/riassunto

This book discusses all aspects infectious CNS pathology, including different bacterial, viral, fungal, mycoplasma and protozoan pathogens, accompanied by illustrations that show macro- and histopathological changes. It also presents microbiological, epidemiological and clinical data, with a particular focus on meningitis and encephalitis of different bacterial and viral aetiologies, influenza, COVID-19 and other viral and bacterial generalized infections. Further, the book explores the importance of mixed infections, including those in the late stages of HIV infection, as well as pathological changes in different age groups including newborns. A special chapter is devoted to the probable role of biological pathogens in noninfectious brain pathology.
