

1. Record Nr.	UNINA9910714023403321
Titolo	Containerized cargo statistics // Maritime Administration
Pubbl/distr/stampa	[Washington, D.C.] : , : U.S. Department of Commerce, Maritime Administration
Descrizione fisica	1 online resource (volumes)
Disciplina	387.5/44
Soggetti	Containerization Shipping - United States Cargo ships Shipping Online resources. Periodicals. Statistics. United States
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Periodico

2. Record Nr.	UNINA9910299764203321
Autore	Alfonsi Aurelien
Titolo	Affine Diffusions and Related Processes: Simulation, Theory and Applications // by Aurélien Alfonsi
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2015
ISBN	3-319-05221-7
Edizione	[1st ed. 2015.]
Descrizione fisica	1 online resource (264 p.)
Collana	Bocconi & Springer Series, Mathematics, Statistics, Finance and Economics, , 2039-1471 ; ; 6
Disciplina	330.015195 510 518 519 519.2 570.285
Soggetti	Economics, Mathematical Statistics Probabilities Computer science - Mathematics Biomathematics Quantitative Finance Statistics for Business, Management, Economics, Finance, Insurance Probability Theory and Stochastic Processes Computational Mathematics and Numerical Analysis Mathematical and Computational Biology
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	1 Real valued affine diffusions -- 2 An introduction to simulation schemes for SDEs -- 3 Simulation of the CIR process -- 4 The Heston model and multidimensional affine diffusions -- 5 Wishart processes and affine diffusions on positive semidefinite matrices -- 6 Processes of Wright-Fisher type -- 7 Appendix A Some results on matrices -- 8 Appendix B Simulation of a gamma random variable.

Sommario/riassunto

This book gives an overview of affine diffusions, from Ornstein-Uhlenbeck processes to Wishart processes and it considers some related diffusions such as Wright-Fisher processes. It focuses on different simulation schemes for these processes, especially second-order schemes for the weak error. It also presents some models, mostly in the field of finance, where these methods are relevant and provides some numerical experiments. The book explains the mathematical background to understand affine diffusions and analyze the accuracy of the schemes. .
