1. Record Nr. UNINA9910299625603321

Titolo	Reliability Modeling and Analysis of Smart Power Systems [[electronic resource] /] / edited by Rajesh Karki, Roy Billinton, Ajit Kumar Verma
Pubbl/distr/stampa	New Delhi : , : Springer India : , : Imprint : Springer, , 2014
ISBN	81-322-1798-5
Edizione	[1st ed. 2014.]
Descrizione fisica	1 online resource (212 p.)
Collana	Reliable and Sustainable Electric Power and Energy Systems Management, , 2510-2524
Disciplina	621.042 621.31
Soggetti	Energy systems Renewable energy resources Quality control Reliability Industrial safety Energy Systems Renewable and Green Energy Quality Control, Reliability, Safety and Risk
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.
Nota di contenuto	Preface -- Chapter 1. Reliability-Centric Studies in Smart Grids: Adequacy and Vulnerability Considerations -- Chapter 2. Security of Supply in Active Distribution Networks with PHEV Based Strategic Micro-Grids -- Chapter 3. Operational Characteristics of MicroGrids with Electric Vehicles -- Chapter 4. An Optimized Adaptive Protection Scheme for Distribution Systems Penetrated with Distributed Generators -- Chapter 5. Protection System Reliability Assessment Considering Smart Grid Technologies -- Chapter 6. Smart Charging of Plug-in Electric Vehicles under Driving Behavior Uncertainty -- Chapter 7. Multivariate Stochastic Modeling of Plug-in Electric Vehicles Demand Profile within Domestic Grid -- Chapter 8. Probabilistic Home Load Controlling Considering Plug-in Hybrid Electric Vehicle Uncertainties -- Chapter 9. A Load Management Perspective of the Smart Grid: Simple and effective tools to enhance reliability -- Chapter 10. Evaluating the

	Performance of Small Autonomous Power Systems using Reliability Worth Analysis -- Chapter 11. Condition Monitoring Benefit for Operation Support of Offshore Wind Turbines -- Chapter 12. Towards Reliability Centred Maintenance of Wind Turbines -- Chapter 13. Cable Segment Replacement Optimization.
Sommario/riassunto	The volume presents the research work in understanding, modeling and quantifying the risks associated with different ways of implementing smart grid technology in power systems in order to plan and operate a modern power system with an acceptable level of reliability. Power systems throughout the world are undergoing significant changes creating new challenges to system planning and operation in order to provide reliable and efficient use of electrical energy. The appropriate use of smart grid technology is an important drive in mitigating these problems, and requires considerable research activities, some of which (by researchers from academia and industry) are included in this volume: the reliability appraisal of smart grid technologies and their applications, micro-grids, assessment of plug-in hybrid vehicles and the system effects, smart system protection and reliability evaluation, demand response and smart maintenance of power system equipment.

2. Record Nr. UNINA9910782280003321

Titolo	Recent developments in mathematical finance [[electronic resource]] : International Conference on Mathematical Finance, Shanghai, China, 10-13 May 2001 / / editor Jiongmin Yong
Pubbl/distr/stampa	Singapore ; ; River Edge, NJ, : World Scientific, 2002
ISBN	1-281-94836-5 9786611948368 981-279-957-5
Descrizione fisica	1 online resource (288p.) : illustrations
Altri autori (Persone)	YongJ <1958-> (Jiongmin)
Disciplina	332.63/2/0151
Soggetti	Business mathematics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Machine generated contents note: Preface v -- Dynamic Asset Management: Risk Sensitive Criterion with Nonnegative Factors Constraints 1 -- A. Bagchi and K. S. Kumar -- Intensity-Based Valuation of Basket Credit Derivatives 12 -- T. R. Bielecki and M. Rutkowski -- Comonotonicity of Backward Stochastic Differential Equations 28 -- Z. Chen and X. Wang -- Some Lookback Option Pricing Problems 39 -- X. Guo -- Option Pricing in a Market Where the Volatility Is Driven by Fractional Brownian Motions 49 -- Y. Hu -- Optimal Investment and Consumption with Fixed and Proportional Transaction Costs 60 -- H. Liu -- Sharp Estimates of Ruin Probabilities for Insurance Models Involving Investments 72 -- J. Ma and X. Sun -- Risk-Sensitive Optimal Investment Problems with Partial Information on Infinite Time Horizon 85 -- H. Nagai and S. Peng -- Filtration Consistent Nonlinear Expectations 99 -- F. Coquet, Y. Hu, J. Memin, and S. Peng -- Pricing and Hedging of Index Derivatives under an Alternative Asset Price Model with Endogenous -- Stochastic Volatility 117 -- D. Heath and E. Platen -- Risk Sensitive Asset Management with Constrained -- iaing Strategies 127 -- T. R. Bielecki, D. Hernandez-Hernandez, and S. R. Pliska -- On Filtering in Markovian Term Structure Models 139 -- C. Chiarella, S. Pasquali, and W. J. Runggaldier -- A Theory of Volatility 151 -- A. Savine -- Discrete Time Markets with

Transaction Costs 168 -- L. Stettner -- The Necessity of No Asymptotic Arbitrage in APT Pricing 181 -- X. Lin, X. Liu, and Y. Sun -- Financial Mean-Variance Problems and Stochastic LQ Problems: Linear Stochastic Hamilton Systems and Backward Stochastic Riccati Equations 190 -- S. Tang -- Options on Dividend Paying Stocks 204 -- R. Beneder and T. Vorst -- Some Remarks on Arbitrage Pricing Theory 218 -- J. Xia and J. Yan -- Risk: From Insurance to Finance 228 -- H. Yang -- Using Stochastic Approximation Algorithms in Stock Liquidation 238 -- G. Yin, Q. Zhang, and R. H. Liu -- Contingent Claims in an Illiquid Market 249 -- H. Liu and J. Yong -- Arbitrage Pricing Systems in a Market Driven by an Ito Process 263 -- S. Luo, J. Yan, and Q. Zhang -- Participants of the Conference 273.

Sommario/riassunto

An exploration of developments in mathematical finance, containing the proceedings of a conference on the subject. The papers address the pricing of various contingent claims within different frameworks, risk-sensitive problems, optimal investment, defaultable term structure, and more.