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| Descrizione fisica | 1 online resource (274 p.) |
| Altri autori (Persone) | TsoiAllanus Hak-Man <1955->
NualartDavid <1951->
YinGeorge <1954-> |
| Disciplina | 332.0151922 |
| Soggetti | Finance - Mathematical models
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| Note generali | "It is an expanded version of papers presented at the first Kansas-Missouri Winter School of Applied Probability, which was organized by Allanus Tsoi and was held at the University of Missouri, February 14 and 15, 2008"--P. vii. |
| Nota di bibliografia | Includes bibliographical references. |
| Nota di contenuto | pt. 1. Stochastic analysis and systems -- pt. 2. Finance and stochastics. |
| Sommario/riassunto | This book introduces some advanced topics in probability theories - both pure and applied - is divided into two parts. The first part deals with the analysis of stochastic dynamical systems, in terms of Gaussian processes, white noise theory, and diffusion processes. The second part of the book discusses some up-to-date applications of optimization theories, martingale measure theories, reliability theories, stochastic filtering theories and stochastic algorithms towards mathematical finance issues such as option pricing and hedging, bond market analysis, volatility studies and asset trading m |