

1. Record Nr.	UNINA9910789068903321
Titolo	Stochastic analysis, stochastic systems, and applications to finance [[electronic resource] /] / edited by Allanus Tsoi, David Nualart, George Yin
Pubbl/distr/stampa	Singapore, : World Scientific, c2011
ISBN	1-283-43395-8 9786613433954 981-4355-71-2
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 Stochastic systems Stochastic analysis
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
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