1. Record Nr. UNISA996466424703316

Titolo	Fuzzy Logic and Applications [[electronic resource]] : 12th International Workshop, WILF 2018, Genoa, Italy, September 6–7, 2018, Revised Selected Papers / / edited by Robert Fullér, Silvio Giove, Francesco Masulli
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2019
ISBN	3-030-12544-0
Edizione	[1st ed. 2019.]
Descrizione fisica	1 online resource (XI, 273 p. 76 illus., 54 illus. in color.)
Collana	Lecture Notes in Artificial Intelligence ; ; 11291
Disciplina	511.313
Soggetti	Artificial intelligence Mathematical logic Data mining Computer system failures Artificial Intelligence Mathematical Logic and Formal Languages Data Mining and Knowledge Discovery System Performance and Evaluation
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Sommario/riassunto	This book constitutes the post-conference proceedings of the 12th International Workshop on Fuzzy Logic and Applications, WILF 2018, held in Genoa, Italy, in September 2018. The 17 revised full papers and 9 short papers were carefully reviewed and selected from 26 submissions. The papers are organized in topical sections on fuzzy logic theory, recent applications of fuzzy logic, and fuzzy decision making. Also included are papers from the round table "Zadeh and the future of logic" and a tutorial.

2. Record Nr. UNINA9910807254203321

Autore	Goossens Francois <1960->
Titolo	How to implement market models using VBA / / Francois Goossens
Pubbl/distr/stampa	West Sussex : , : John Wiley & Sons, Inc., , 2015
ISBN	1-119-06583-6 1-118-96198-6
Descrizione fisica	1 online resource (312 p.)
Collana	Wiley finance series
Classificazione	BUS027000
Disciplina	332.0285/5133
Soggetti	Finance - Mathematical models - Computer programs Visual Basic for Applications (Computer program language)
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	""Cover ""; ""Title Page ""; ""Copyright""; ""Contents ""; ""Preface ""; ""Acknowledgements ""; ""Abbreviations ""; ""About the Author ""; ""Chapter 1 The Basics of VBA Programming ""; ""1.1 Getting started ""; ""1.2 VBA objects and syntax ""; ""1.2.1 The object-oriented basic syntax "" ""1.2.2 Using objects """"1.3 Variables ""; ""1.3.1 Variable declaration ""; ""1.3.2 Some usual objects ""; ""1.3.3 Arrays ""; ""1.4 Arithmetic ""; ""1.5 Subroutines and functions ""; ""1.5.1 Subroutines ""; ""1.5.2 Functions ""; ""1.5.3 Operations on one-dimensional arrays "" ""1.5.4 Operations on two-dimensional arrays (matrices) """"1.5.5 Operations with dates ""; ""1.6 Custom objects ""; ""1.6.1 Types ""; ""1.6.2 Classes ""; ""1.7 Debugging ""; ""1.7.1 Error handling ""; ""1.7.2 Tracking the code execution ""; ""Chapter 2 Mathematical Algorithms "" ""2.1 Introduction """"2.2 Sorting lists ""; ""2.2.1 Shell sort ""; ""2.2.2 Quick sort ""; ""2.3 Implicit equations ""; ""2.4 Search for extrema

Sommario/riassunto

"Accessible VBA coding for complex financial modellingImplementing Market Models Using VBA makes solving complex valuation issues accessible to any financial professional with a taste for mathematics. With a focus on the clarity of code, this practical introductory guide includes chapters on VBA fundamentals and essential mathematical techniques, helping readers master the numerical methods to build an algorithm that can be used in a wide range of pricing problems. Coverage includes general algorithms, vanilla instruments, multi-asset instruments, yield curve models, interest rate exotics, and more, guiding readers thoroughly through pricing in the capital markets area. The companion website features additional VBA code and algorithmic techniques, and the interactive blog provides a forum for discussion of code with programmers and financial engineers, giving readers insight into the different applications and customisations possible for even more advanced problem solving. Financial engineers implement models from a mathematical representation of an asset's performance by building a program that performs a valuation of securities based on this asset. Implementing Market Models Using VBA makes this technical process understandable, with well-explained algorithms, VBA code, and accessible theoretical explanations. Decide which numerical method to use in which scenario. Identify the necessary building blocks of an algorithm. Write clear, functional VBA code for a variety of problems. Apply algorithms to different instruments and models. Designed for finance professionals, this book brings more accurate modelling within reach for anyone with interest in the market. For clearer code, patient explanation, and practical instruction, Implementing Market Models Using VBA is an essential introductory guide"--