1.	Record Nr.	UNISA996392132603316
	Autore	Turnbull Charles
	Titolo	A perfect and easie treatise of the vse of the cœlestial globe [[electronic resource]] : written as well for an introduction of such as bee yet vnskilfull in the studie of astronomie: as the practise of our countriemen, which bee exercised in the art of nauigation. Compiled by Charles Turnebull: And set out with as much plainnes as the author could: to the end it might of euere man be vnderstoode
	Pubbl/distr/stampa	Imprinted at London, : For Symon Waterson, 1597
	Descrizione fisica	[40] p
	Soggetti	Celestial globes
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Running title reads: The vse of the globe.
		Signatures: A-B C.
		Reproduction of the original in the British Library.
	Sommario/riassunto	eebo-0018

2.	Record Nr.	UNINA9910814311003321
	Autore	Silvestrov Dmitrii S
	Titolo	American-type options : stochastic approximation methods. Volume 1 / / Dmitrii S. Silvestrov
	Pubbl/distr/stampa	Berlin : , : De Gruyter, , [2014] ©2014
	ISBN	3-11-032982-4
	Descrizione fisica	1 online resource (520 p.)
	Collana	De Gruyter studies in mathematics, , 0179-0986 ; ; volume 56
	Disciplina	332.6/01/5195
	Soggetti	Options (Finance) - Mathematical models Stochastic approximation Markov processes Business mathematics
	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	Front matter -- Preface -- Contents -- 1. Multivariate modulated Markov log-price processes (LPP) -- 2. American-type options -- 3. Backward recurrence reward algorithms -- 4. Upper bounds for option rewards -- 5. Convergence of option rewards - I -- 6. Convergence of option rewards - II -- 7. Space-skeleton reward approximations -- 8. Convergence of rewards for Markov Gaussian LPP -- 9. Tree-type approximations for Markov Gaussian LPP -- 10. Convergence of tree-type reward approximations -- Bibliographical Remarks -- Bibliography -- Index -- Back matter
	Sommario/riassunto	The book gives a systematical presentation of stochastic approximation methods for models of American-type options with general pay-off functions for discrete time Markov price processes. Advanced methods combining backward recurrence algorithms for computing of option rewards and general results on convergence of stochastic space skeleton and tree approximations for option rewards are applied to a variety of models of multivariate modulated Markov price processes. The principal novelty of presented results is based on consideration of multivariate modulated Markov price processes and general pay-off functions, which can depend not only on price but also an additional

stochastic modulating index component, and use of minimal conditions of smoothness for transition probabilities and pay-off functions, compactness conditions for log-price processes and rate of growth conditions for pay-off functions. The book also contains an extended bibliography of works in the area. This book is the first volume of the comprehensive two volumes monograph. The second volume will present results on structural studies of optimal stopping domains, Monte Carlo based approximation reward algorithms, and convergence of American-type options for autoregressive and continuous time models, as well as results of the corresponding experimental studies.