1. Record Nr. UNINA9910816563803321

Autore	Parrilla Diego
Titolo	The anti-bubbles : opportunities heading into Lehman squared and Gold's perfect storm / / Diego Parrilla
Pubbl/distr/stampa	New York, NY : , : Business Expert Press, , 2017
ISBN	1-63157-983-5
Edizione	[First edition.]
Descrizione fisica	1 online resource (134 pages)
Collana	Finance and Financial Management Collection
Disciplina	332.46
Soggetti	Monetary policy
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.

2.	Record Nr.	UNINA9911015859503321
	Autore	Selvamuthu Dharmaraja
	Titolo	Introduction to Stochastic Processes : Queues, Finance, and Credit Risk / / by Dharmaraja Selvamuthu
	Pubbl/distr/stampa	Singapore : , : Springer Nature Singapore : , : Imprint : Springer, , 2025
	ISBN	9789819761524 9789819761517
	Edizione	[1st ed. 2025.]
	Descrizione fisica	1 online resource (830 pages)
	Collana	University Texts in the Mathematical Sciences, , 2731-9326
	Disciplina	519.23
	Soggetti	Stochastic processes Markov processes Queuing theory Probabilities Stochastic Processes Markov Process Queueing Theory Probability Theory
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Nota di contenuto	Preface -- 1. Introduction to Stochastic Processes -- 2. Discrete Time Markov Chains - Part I -- 3. Discrete Time Markov Chains - Part II -- 4. Continuous Time Markov Chains, Part I -- 5. Continuous Time Markov Chains, Part II -- 6. Continuous Time Markov Chains, Part III -- 7. Simple Markov Queueing Models -- 8. Advanced Markov Queueing Models -- 9. Non-Markov Processes -- 10. Non-Markov Queueing Models -- 11. Diffusion and Jump-diffusion Processes -- 12. Stochastic Calculus -- 13. Stochastic Differential Equations -- 14. Applications to Finance - Option Pricing- 15. Applications to Finance - Credit Risk -- 16. Applications to Finance - Insurance Problems -- Appendix.
	Sommario/riassunto	This is an essential textbook for senior undergraduate and graduate students of statistics, stochastic processes, stochastic finance, and probability theory. It covers all the important notations of probability

theory and stochastic processes that are crucial for students to overcome their initial challenges during their studies. It thoroughly discusses the concepts of stochastic processes, both Markov and non-Markov processes, as well as stochastic calculus. With a special focus on finance, the book dedicates three chapters to explore the applications of stochastic processes in options, credit risk and insurance. Organized into sixteen chapters and one appendix, the book takes the readers to a well-organized learning. To fully grasp the intricacies of stochastic processes, students are expected to have a solid grounding in real analysis, linear algebra, and differential equations. Practical examples are emphasized throughout the book, carefully selected from various fields. The exercises at the end of each chapter are designed with the same objective in mind. Stochastic processes play a significant role in various scientific disciplines and real-life applications. .