1. Record Nr. UNINA9910828068103321

Autore	Applebaum David <1956->
Titolo	Levy processes and stochastic calculus / / David Applebaum [[electronic resource]]
Pubbl/distr/stampa	Cambridge : , : Cambridge University Press, , 2004
ISBN	1-107-14887-1 1-280-54040-0 9786610540402 0-511-21477-4 0-511-21656-4 0-511-21119-8 0-511-31534-1 0-511-75532-5 0-511-21296-8
Descrizione fisica	1 online resource (xxiv, 384 pages) : digital, PDF file(s)
Collana	Cambridge studies in advanced mathematics ; ; 93
Disciplina	519.2/2
Soggetti	Levy processes Stochastic analysis
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Title from publisher's bibliographic system (viewed on 05 Oct 2015).
Nota di bibliografia	Includes bibliographical references (p. 360-374) and indexes.
Nota di contenuto	Cover; Half-title; Series-title; Title; Copyright; Dedication; Contents; Preface; Overview; Notation; 1 Levy processes; 2 Martingales, stopping times and random measures; 3 Markov processes, semigroups and generators; 4 Stochastic integration; 5 Exponential martingales, change of measure and financial applications; 6 Stochastic differential equations; References; Index of notation; Subject index
Sommario/riassunto	Levy processes form a wide and rich class of random process, and have many applications ranging from physics to finance. Stochastic calculus is the mathematics of systems interacting with random noise. For the first time in a book, Applebaum ties the two subjects together. He begins with an introduction to the general theory of Levy processes. The second part develops the stochastic calculus for Levy processes in a direct and accessible way. En route, the reader is introduced to

important concepts in modern probability theory, such as martingales, semimartingales, Markov and Feller processes, semigroups and generators, and the theory of Dirichlet forms. There is a careful development of stochastic integrals and stochastic differential equations driven by Levy processes. The book introduces all the tools that are needed for the stochastic approach to option pricing, including Ito's formula, Girsanov's theorem and the martingale representation theorem.

2. Record Nr. UNINA9910404560003321

Titolo	Crime & delinquency
Pubbl/distr/stampa	Thousand Oaks, CA, : Sage Publications
ISSN	1552-387X
Descrizione fisica	1 online resource
Disciplina	364
Soggetti	Crime - United States Criminal justice, Administration of - United States Juvenile delinquency - United States Criminology Juvenile Delinquency Criminologie Delinquance juvenile criminology Criminal justice, Administration of Crime Juvenile delinquency Criminaliteit Afwijkend gedrag Criminalite Administration de la justice Criminologia Delinqüència juvenil Política social Periodical Periodicals. Periodique electronique (Descripteur de forme) Ressource Internet (Descripteur de forme)

	Revistes electròniques. United States Etats-Unis
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Periodico
Note generali	Refereed/Peer-reviewed