1. Record Nr. UNINA9910821699303321

Autore	McCauley Joseph L.
Titolo	Stochastic calculus and differential equations for physics and finance / / Joseph L. McCauley, Physics Department University of Houston [[electronic resource]]
Pubbl/distr/stampa	Cambridge : , : Cambridge University Press, , 2013
ISBN	1-107-23323-2 1-107-33291-5 1-107-33457-8 1-107-33623-6 1-139-01946-5 1-299-25742-9 1-107-33226-5 1-107-33540-X
Descrizione fisica	1 online resource (xi, 206 pages) : digital, PDF file(s)
Classificazione	BUS061000
Disciplina	519.2
Soggetti	Stochastic processes Differential equations Statistical physics Finance - Mathematical models
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 and index.
Nota di contenuto	Random variables and probability distributions -- Martingales, Markov, and nonstationarity -- Stochastic calculus -- Ito processes and Fokker-Planck equations -- Selfsimilar Ito processes -- Fractional Brownian motion -- Kolmogorov's PDEs and Chapman-Kolmogorov -- Non Markov Ito processes -- Black-Scholes, martingales, and Feynman-Katz -- Stochastic calculus with martingales -- Statistical physics and finance, a brief history of each -- Introduction to new financial economics -- Statistical ensembles and time series analysis -- Econometrics -- Semimartingales.
Sommario/riassunto	Stochastic calculus provides a powerful description of a specific class of stochastic processes in physics and finance. However, many

econophysicists struggle to understand it. This book presents the subject simply and systematically, giving graduate students and practitioners a better understanding and enabling them to apply the methods in practice. The book develops Ito calculus and Fokker-Planck equations as parallel approaches to stochastic processes, using those methods in a unified way. The focus is on nonstationary processes, and statistical ensembles are emphasized in time series analysis. Stochastic calculus is developed using general martingales. Scaling and fat tails are presented via diffusive models. Fractional Brownian motion is thoroughly analyzed and contrasted with Ito processes. The Chapman-Kolmogorov and Fokker-Planck equations are shown in theory and by example to be more general than a Markov process. The book also presents new ideas in financial economics and a critical survey of econometrics.

2.

Record Nr.	UNINA9910959352703321
Autore	Lynch Gerard
Titolo	Gauged Brickwork / / by Gerard Lynch
Pubbl/distr/stampa	Boca Raton, FL : , : Routledge, , [2018] ©2006
ISBN	1-317-74261-3 1-315-79380-6 1-317-74260-5
Edizione	[Second edition.]
Descrizione fisica	1 online resource (220 p.)
Disciplina	693/.21 693.21
Soggetti	Gauged brick Bricklaying
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; Half Title; Title; Copyright; Contents; Preface; Foreword; Acknowledgements; Dedication; 1 Gauged Brickwork; Introduction; The construction of gauged brickwork; Suppliers of limes and lime putty; 2

Sommario/riassunto

Gauged brickwork is a term used to describe the superior finish required in the details of an important brickwork elevation, such as moulded reveals, arches, string courses and other forms of ornamentation. This is achieved through shaping the individual bricks to produce a high degree of regularity, accurate dimensions and extreme fineness in the joints. This practical handbook combines simple diagrams and photographs to describe each stage of the process, from rubbing, cutting and shaping the bricks to laying and carving them. It emphasizes the importance of this skill in repairing and repointing rubbed and gauged brickwork and the damage that can be done by those unskilled in the craft. The second edition of this standard reference work has been substantially updated with new material, including additional photographs and illustrations to explain the various procedures and applications. It also now offers a fascinating and detailed historical perspective on the development of this important craft. The insights gleaned from this revised edition will be extremely valuable to architects and builders involved in conserving and repairing gauged brickwork, and also to those who are required to commission new decorative work to a high standard.