1. Record Nr. UNICAMPANIAVAN00292182

Titolo	Recent Trends in Management and Utilization of Industrial Sludge / Vineet Kumar ... [et al.] editors
Pubbl/distr/stampa	Cham, : Springer, 2024
Descrizione fisica	XXII, 400 p. : ill. ; 24 cm
Disciplina	668.4192 338.927 628
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia

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. .