1.

Record Nr.	UNISA990000762480203316
Autore	LEVIE, Guy
Titolo	Droit européen des assurances / Guy Levie ; préface de Marcel Fontane
Pubbl/distr/stampa	Bruxelles : Bruylant, 1992
ISBN	2-8027-0558-X
Descrizione fisica	278 p. ; 24 cm
Collana	Travaux de la Faculté de droit de l'Université catholique de Louvain
Disciplina	346.4086
Soggetti	Assicurazioni - Europa - Diritto
Collocazione	XXIII.4.K. 274 (IG VIII 12 513 B)
Lingua di pubblicazione	Francese
Formato	Materiale a stampa
Livello bibliografico	Monografia

2.

Record Nr.	UNINA9910254071103321
Autore	Durrett Richard <1951->
Titolo	Essentials of Stochastic Processes / / by Richard Durrett
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2016
ISBN	9783319456140 (ebook)
	9783319456133 (hbk.)
	9783319833316 (pbk.)
Edizione	[3rd ed. 2016.]
Descrizione fisica	1 online resource (ix, 275 p.) : ill
Collana	Springer Texts in Statistics, , 2197-4136
Disciplina	519.2
Soggetti	Statistics
	Probabilities
	Operations research
	Management science
	Population genetics
	Econometrics
	Statistical Theory and Methods
	Probability Theory
	Statistics in Business, Management, Economics, Finance, Insurance
	Operations Research, Management Science

Population Genetics
Quantitative Economics

Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	1) Markov Chains -- 2) Poisson Processes -- 3) Renewal Processes -- 4) Continuous Time Markov Chains -- 5) Martingales -- 6) Mathematical Finance -- 7) A Review of Probability.
Sommario/riassunto	Building upon the previous editions, this textbook is a first course in stochastic processes taken by undergraduate and graduate students (MS and PhD students from math, statistics, economics, computer science, engineering, and finance departments) who have had a course in probability theory. It covers Markov chains in discrete and continuous time, Poisson processes, renewal processes, martingales, and option pricing. One can only learn a subject by seeing it in action, so there are a large number of examples and more than 300 carefully chosen exercises to deepen the reader's understanding. Drawing from teaching experience and student feedback, there are many new examples and problems with solutions that use TI-83 to eliminate the tedious details of solving linear equations by hand, and the collection of exercises is much improved, with many more biological examples. Originally included in previous editions, material too advanced for this first course in stochastic processes has been eliminated while treatment of other topics useful for applications has been expanded. In addition, the ordering of topics has been improved; for example, the difficult subject of martingales is delayed until its usefulness can be applied in the treatment of mathematical finance. • A concise treatment and textbook on the most important topics in Stochastic Processes • Illustrates all concepts with examples and presents more than 300 carefully chosen exercises for effective learning • New edition includes added and revised exercises, including many biological exercises, in addition to restructured and rewritten sections with a goal toward clarity and simplicity Richard Durrett received his Ph.D. in Operations Research from Stanford in 1976. He taught at the UCLA mathematics department for 9 years and at Cornell for 25 years before moving to Duke in 2010. He is author of 8 books and more than 200 journal articles and has supervised more that 45 Ph.D. students. He is a member of the National Academy of Science. Most of his current research concerns the applications of probability to biology: ecology, genetics, and cancer modeling.