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Autore	Kusuoka Shigeo
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Soggetti	Stochastic analysis Business mathematics
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Nota di contenuto	Chapter 1. Preparations from probability theory -- Chapter 2. Martingale with discrete parameter -- Chapter 3. Martingale with continuous parameter -- Chapter 4. Stochastic integral -- Chapter 5. Applications of stochastic integral -- Chapter 6. Stochastic differential equation -- Chapter 7. Application to finance -- Chapter 8. Appendices -- References.
Sommario/riassunto	This book is intended for university seniors and graduate students majoring in probability theory or mathematical finance. In the first chapter, results in probability theory are reviewed. Then, it follows a discussion of discrete-time martingales, continuous time square integrable martingales (particularly, continuous martingales of continuous paths), stochastic integrations with respect to continuous local martingales, and stochastic differential equations driven by Brownian motions. In the final chapter, applications to mathematical finance are given. The preliminary knowledge needed by the reader is linear algebra and measure theory. Rigorous proofs are provided for theorems, propositions, and lemmas. In this book, the definition of conditional expectations is slightly different than what is usually found in other textbooks. For the Doob–Meyer decomposition theorem, only square integrable submartingales are considered, and only elementary facts of the square integrable functions are used in the proof. In stochastic differential equations, the Euler–Maruyama approximation is

used mainly to prove the uniqueness of martingale problems and the smoothness of solutions of stochastic differential equations. .

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Titolo

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Ambient intelligence : European conference, Aml 2008, Nuremberg, Germany, November 19-22, 2008 ; proceedings / / Emile Aarts [and three others] (editors)

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Soggetti

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Nota di contenuto

Service-Oriented Smart and Comfortable Homes for Better Recreation and Leisure Time -- Designing Acceptable Assisted Living Services for Elderly Users -- Dynamic vs. Static Recognition of Facial Expressions -- Towards Human Centered Ambient Intelligence -- HOMEinTOUCH Designing Two-Way Ambient Communication -- The Influence of Control on the Acceptance of Ambient Intelligence by Elderly People: An Explorative Study -- JXTA-SOAP: Implementing Service-Oriented Ubiquitous Computing Platforms for Ambient Assisted Living -- The PERSONA Framework for Supporting Context-Awareness in Open Distributed Systems -- Enabling NFC Technology for Supporting Chronic Diseases: A Proposal for Alzheimer Caregivers -- Intelligent and Cooperative Domestic Devices for Smart Home and Shopping Environments -- Designing an Interactive Messaging and Reminder Display for Elderly -- Adaptive Estimation of Emotion Generation for an Ambient Agent Model -- End-User Software Engineering of Smart Retail Environments: The Intelligent Shop Window -- Mobility and Logistics -- Collect&Drop: A Technique for Multi-Tag Interaction with Real World

Objects and Information -- Tracking Outdoor Sports – User Experience Perspective -- Rich Tactile Output on Mobile Devices -- An Ambient Agent Model Exploiting Workflow-Based Reasoning to Recognize Task Progress -- An Architecture to Automate Ambient Business System Development -- Navigation and Guidance in Unknown Environments and Unusual Situations -- C-NGINE: A Contextual Navigation Guide for Indoor Environments -- Creating Design Guidelines for a Navigational Aid for Mild Demented Pedestrians -- Context-Aware Indoor Navigation -- Context-Oriented Health Monitoring and Alerting Systems for a Carefree Life -- Distributed Defeasible Contextual Reasoning in Ambient Computing -- Analysis of Heart Stress Response for a Public Talk Assistant System -- Stone-Type Physiological Sensing Device for Daily Monitoring in an Ambient Intelligence Environment.

Sommario/riassunto

This book constitutes the refereed proceedings of the Second European Conference on Ambient Intelligence, Aml 2008, held in Nuremberg, Germany, in November 2008. The 22 revised full papers presented were carefully reviewed and selected from numerous submissions for inclusion in the book. The papers are roughly classified into two groups on well-being and care, and mobility and logistics respectively; they are organized in topical sections on service-oriented smart and comfortable homes for better recreation and leisure time, intelligent and cooperative domestic devices for smart home and shopping environments, navigation and guidance in unknown environments and unusual situations, context-oriented health monitoring and alerting systems for a carefree life.
