

1. Record Nr.	UNISA996508572303316
Autore	Ratanov Nikita
Titolo	Telegraph processes and option pricing / / Nikita Ratanov and Alexander D. Kolesnik
Pubbl/distr/stampa	Berlin : , : Springer, , [2023] ©2023
ISBN	3-662-65827-5
Edizione	[2nd ed. 2022.]
Descrizione fisica	1 online resource (451 pages)
Disciplina	332.645
Soggetti	Options (Finance) Stochastic analysis Anàlisi estocàstica Opcions (Finances) Llibres electrònics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Preface -- 1.Preliminaries -- 2.Telegraph Process on the Line -- 3. Functionals of Telegraph Process -- 4.Asymmetric Jump-Telegraph Processes -- 5.Financial Modelling and Option Pricing -- Index. .
Sommario/riassunto	This book provides an extensive, systematic overview of the modern theory of telegraph processes and their multidimensional counterparts, together with numerous fruitful applications in financial modelling. Focusing on stochastic processes of bounded variation instead of classical diffusion, or more generally, Lévy processes, has two obvious benefits. First, the mathematical technique is much simpler, which helps to concentrate on the key problems of stochastic analysis and applications, including financial market modelling. Second, this approach overcomes some shortcomings of the (parabolic) nature of classical diffusions that contradict physical intuition, such as infinite propagation velocity and infinite total variation of paths. In this second edition, some sections of the previous text are included without any changes, while most others have been expanded and significantly revised. These are supplemented by predominantly new results concerning piecewise linear processes with arbitrary sequences of

velocities, jump amplitudes, and switching intensities. The chapter on functionals of the telegraph process has been significantly expanded by adding sections on exponential functionals, telegraph meanders and running extrema, the times of the first passages of telegraph processes with alternating random jumps, and distribution of the Euclidean distance between two independent telegraph processes. A new chapter on the multidimensional counterparts of the telegraph processes is also included. The book is intended for graduate students in mathematics, probability, statistics and quantitative finance, and for researchers working at academic institutions, in industry and engineering. It can also be used by university lecturers and professionals in various applied areas.

2. Record Nr.	UNINA9910953950503321
Autore	Boyd Brian <1952->
Titolo	On the origin of stories : evolution, cognition, and fiction / / Brian Boyd
Pubbl/distr/stampa	Cambridge, Mass., : Belknap Press of Harvard University Press, 2009
ISBN	9780674053595 0674053591
Edizione	[1st ed.]
Descrizione fisica	1 recurso en linea (555 páginas)
Classificazione	EC 2490
Disciplina	809.3 801.92
Soggetti	Fiction - History and criticism - Theory, etc Fiction - Authorship
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references (p. 457-507) and index.
Nota di contenuto	Introduction: animal, human, art, story -- Book 1: Evolution, art, and fiction -- Part 1: Evolution and nature -- Evolution and human nature? -- Evolution, adaptation, and adapted minds -- The evolution of intelligence -- The evolution of cooperation -- Part 2: Evolution and art -- Art as adaptation? -- Art as cognitive play -- Art and attention -- From tradition to innovation -- Part 3: Evolution and fiction -- Art, narrative, fiction -- Understanding and recalling events -- Narrative:

representing events -- Fiction: inventing events -- Fiction as adaptation -- Book II: From Zeus to Seuss: origins of stories -- Part 4: Phylogeny: the Odyssey -- Earning attention (1): natural patterns: character and plot -- Earning attention (s): open-ended patterns: ironies of structure -- The evolution of intelligence (1): in the here and now -- The evolution of intelligence (2): beyond the here and now -- The evolution of cooperation (1): expanding the circle -- The evolution of cooperation (2): punishment -- Part 5: Ontogeny: Horton hears a who! -- Levels of explanation: universal, local, and individual -- Levels of explanation: individuality again -- Levels of explanation: particular -- Meanings -- Conclusion: retrospect and prospects: evolution, literature, criticism.

Sommario/riassunto

A century and a half after the publication of *Origin of Species*, evolutionary thinking has expanded beyond the field of biology to include virtually all human-related subjects—anthropology, archeology, psychology, economics, religion, morality, politics, culture, and art. Now a distinguished scholar offers the first comprehensive account of the evolutionary origins of art and storytelling. Brian Boyd explains why we tell stories, how our minds are shaped to understand them, and what difference an evolutionary understanding of human nature makes to stories we love. Art is a specifically human adaptation, Boyd argues. It offers tangible advantages for human survival, and it derives from play, itself an adaptation widespread among more intelligent animals. More particularly, our fondness for storytelling has sharpened social cognition, encouraged cooperation, and fostered creativity. After considering art as adaptation, Boyd examines Homer's *Odyssey* and Dr. Seuss's *Horton Hears a Who!* demonstrating how an evolutionary lens can offer new understanding and appreciation of specific works. What triggers our emotional engagement with these works? What patterns facilitate our responses? The need to hold an audience's attention, Boyd underscores, is the fundamental problem facing all storytellers. Enduring artists arrive at solutions that appeal to cognitive universals: an insight out of step with contemporary criticism, which obscures both the individual and universal. Published for the bicentenary of Darwin's birth and the 150th anniversary of the publication of *Origin of Species*, Boyd's study embraces a Darwinian view of human nature and art, and offers a credo for a new humanism.

3. Record Nr.	UNINA9910962695503321
Autore	Brown Stephen I
Titolo	The art of problem posing / / Stephen I. Brown, Marion I. Walter
Pubbl/distr/stampa	Mahwah, N.J., : Lawrence Erlbaum, 2005
ISBN	1-135-61224-2 1-282-32285-0 9786612322853 1-4106-1183-3
Edizione	[3rd ed.]
Descrizione fisica	1 online resource (178 p.)
Altri autori (Persone)	WalterMarion I. <1928->
Disciplina	510
Soggetti	Problem solving
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 (p. 172-176) and indexes.
Nota di contenuto	Contents; Acknowledgments: Third Edition; 1 Introduction; 2 Two Problem-Posing Perspectives: Accepting and Challenging; 3 The First Phase of Problem Posing: Accepting; 4 The Second Phase of Problem Posing: ""What-If-Not""; 5 The ""What-If-Not"" Strategy in Action; 6 Some Natural Links Between Problem Posing and Problem Solving; 7 Writing for Journals of Editorial Boards: Student as Author and Critic; 8 Conclusion; Bibliography; Author Index; Subject Index
Sommario/riassunto	The new edition of this classic book describes and provides a myriad of examples of the relationships between problem posing and problem solving, and explores the educational potential of integrating these two activities in classrooms at all levels. The Art of Problem Posing, Third Edition encourages readers to shift their thinking about problem posing (such as where problems come from, what to do with them, and the like) from the ""other"" to themselves and offers a broader conception of what can be done with problems. Special features include: an exploration of the logical relationshi