1. Record Nr. UNISALENTO991000108029707536

Autore	Martinot, Claire
Titolo	Acquisition et reformulation / par Claire Martinot
Pubbl/distr/stampa	Paris : Larousse, 2000
Descrizione fisica	127 p. : ill. ; 23 cm
Collana	Langages ; 140
Disciplina	445
Soggetti	Lingua francese
Lingua di pubblicazione	Francese Molteplice
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr. UNISALENTO991003256019707536

Titolo	Pratiques et concepts de l'histoire en Europe : XVIe-XVIIIe siécles : colloque tenu en Sorbonne, les 22 et 23 mai 1989 / textes réunis par Chantal Grell et Jean-Michel Dufays
Pubbl/distr/stampa	Paris : Presses de l'Université de Paris-Sorbonne, 1990
ISBN	2904315691
Descrizione fisica	312 p. : ill. ; 24 cm
Collana	Mythes, critique et histoire ; 4
Altri autori (Persone)	Grell, Chantalauthor Dufays, Jean-Michel
Altri autori (Enti)	Universitâe de Paris IV : Paris-Sorbonne
Disciplina	901
Soggetti	Storia - Filosofia - Congressi Storiografia - Congressi
Lingua di pubblicazione	Francese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Bibliografia: p. [25]-41

3. Record Nr. UNINA9910299657803321

Autore	Belomestny Denis
Titolo	Advanced Simulation-Based Methods for Optimal Stopping and Control : With Applications in Finance / / by Denis Belomestny, John Schoenmakers
Pubbl/distr/stampa	London : , : Palgrave Macmillan UK : , : Imprint : Palgrave Macmillan, , 2018
ISBN	9781137033512 1137033517
Edizione	[1st ed. 2018.]
Descrizione fisica	1 online resource (XVI, 364 p. 14 illus.)
Disciplina	658.15
Soggetti	Business enterprises - Finance Mathematics Mathematical models Corporate Finance Applications of Mathematics Mathematical Modeling and Industrial Mathematics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	1. Introduction 2 -- Basics of Monte Carlo methods 3 -- Basics of standard optimal stopping, multiple stopping, and optimal control problem 4 -- Dual representations for standard optimal stopping, multiple stopping, and optimal control problems. 5 -- Primal algorithms for optimal stopping problems: regression algorithms, optimization algorithms, policy iteration. Extensions to multiple stopping, examples. 6 -- Multilevel primal algorithms. 7 -- Multilevel dual algorithms 8 -- Convergence analysis of primal algorithms. 9 -- Convergence analysis of dual algorithms. 10 -- Consumption based approaches. 11 -- Dimension reduction for primal algorithms. 12 -- Variance reduction for dual algorithms. 13 -- Conclusion.
Sommario/riassunto	This is an advanced guide to optimal stopping and control, focusing on advanced Monte Carlo simulation and its application to finance. Written for quantitative finance practitioners and researchers in academia, the book looks at the classical simulation based algorithms before

introducing some of the new, cutting edge approaches under development.