1. Record Nr.   UNISALENTO991001139049707536

   Autore   Squassi, Alberico

   Titolo   La biblioteca popolare / Alberico Squassi

   Pubbl/distr/stampa   Milano : A. Mondadori, stampa 1935

   Descrizione fisica   225 p., [16] c. di tav. : ill. ; 20 cm

   Collana   Enciclopedia del libro

   Disciplina   027.445

   Soggetti   Biblioteche popolari

   Lingua di pubblicazione Italiano

   Formato   Materiale a stampa

   Livello bibliografico Monografia

2. Record Nr.   UNINA9910557761803321

   Autore   Federico Salvatore

   Titolo   Applications of Stochastic Optimal Control to Economics and Finance

   Pubbl/distr/stampa   Basel, Switzerland, : MDPI - Multidisciplinary Digital Publishing Institute, 2020

   Descrizione fisica   1 online resource (210 p.)

   Soggetti   Economics, Finance, Business and Management

   Lingua di pubblicazione Inglese

   Formato   Materiale a stampa

   Livello bibliografico Monografia

   Sommario/riassunto   In a world dominated by uncertainty, modeling and understanding the optimal behavior of agents is of the utmost importance. Many problems in economics, finance, and actuarial science naturally require decision makers to undertake choices in stochastic environments. Examples include optimal individual consumption and retirement choices, optimal

management of portfolios and risk, hedging, optimal timing issues in pricing American options, and investment decisions. Stochastic control theory provides the methods and results to tackle all such problems. This book is a collection of the papers published in the Special Issue "Applications of Stochastic Optimal Control to Economics and Finance", which appeared in the open access journal Risks in 2019. It contains seven peer-reviewed papers dealing with stochastic control models motivated by important questions in economics and finance. Each model is rigorously mathematically funded and treated, and the numerical methods are employed to derive the optimal solution. The topics of the book's chapters range from optimal public debt management to optimal reinsurance, real options in energy markets, and optimal portfolio choice in partial and complete information settings. From a mathematical point of view, techniques and arguments of dynamic programming theory, filtering theory, optimal stopping, one-dimensional diffusions and multi-dimensional jump processes are used.