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Joacim Rocklöv

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Applied Stochastic Processes and Control for Jump-Diffusions Floyd B. Hanson, 2007-01-01 This self contained practical entry level text integrates the basic principles of applied mathematics applied probability and computational science for a clear presentation of stochastic processes and control for jump diffusions in continuous time The author covers the important problem of controlling these systems and through the use of a jump calculus construction discusses the strong role of discontinuous and nonsmooth properties versus random properties in stochastic systems

Mathematical Reviews .2003 Computational Financial Mathematics using MATHEMATICA® Srdjan Stojanovic, 2019-05-09 This second edition presents an applied approach to financial mathematics and provides an overview of existing and original material Sophisticated theories are presented systematically in a user friendly style which promotes a powerful combination of mathematical rigor and Mathematica programming Three kinds of solution methods are emphasized symbolic numerical and Monte Carlo This new comprehensive study guide presents several additional financial problems that can be directly applied in the field i e Integral PDE Dupire equations inverse problems 3 D numerical pricing equations obstacle problems optimal portfolio problem for momentum markets The book is intended for instructors and graduate students interested in financial mathematics as well as mathematically inclined investors and traders who rely on cash stocks and stock options on a regular basis Abstracts of Papers Presented to the American Mathematical Society American Mathematical Society, 2003 The Journal of Computational Finance, 2004 **Choice** ,2003 Studia Universitatis Babes-Bolyai Universitatea "Babes-Bolyai.",2004

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