

London School of Economics Mathematics Series

# **Advanced mathematical methods**

ADAM OSTASZEWSKI



# Advanced Mathematical Methods London School Of Economics Mathematics

**Tobias Bleicker**



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*Advanced Mathematical Methods* Adam Ostaszewski,1990 This text is a self contained second course on mathematical methods dealing with topics in linear algebra and multivariate calculus that can be applied to statistics

**Advanced Mathematical Methods for Finance** Julia Di Nunno,Bernt Øksendal,2011-03-29 This book presents innovations in the mathematical foundations of financial analysis and numerical methods for finance and applications to the modeling of risk The topics selected include measures of risk credit contagion insider trading information in finance stochastic control and its applications to portfolio choices and liquidation models of liquidity pricing and hedging The models presented are based on the use of Brownian motion Levy processes and jump diffusions Moreover fractional Brownian motion and ambit processes are also introduced at various levels The chosen blend of topics gives an overview of the frontiers of mathematics for finance New results new methods and new models are all introduced in different forms according to the subject Additionally the existing literature on the topic is reviewed The diversity of the topics makes the book suitable for graduate students researchers and practitioners in the areas of financial modeling and quantitative finance The chapters will also be of interest to experts in the financial market interested in new methods and products This volume presents the results of the European ESF research networking program *Advanced Mathematical Methods for Finance*

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**Computing** Witold Pedrycz,Andrzej Skowron,Vladik Kreinovich,2008-07-31 Although the notion is a relatively recent one the notions and principles of Granular Computing GrC have appeared in a different guise in many related fields including granularity in Artificial Intelligence interval computing cluster analysis quotient space theory and many others Recent years have witnessed a renewed and expanding interest in the topic as it begins to play a key role in bioinformatics e commerce machine learning security data mining and wireless mobile computing when it comes to the issues of effectiveness robustness and uncertainty The Handbook of Granular Computing offers a comprehensive reference source for the granular computing community edited by and with contributions from leading experts in the field Includes chapters covering the foundations of granular computing interval analysis and fuzzy set theory hybrid methods and models of granular computing and applications and case studies Divided into 5 sections Preliminaries Fundamentals Methodology and Algorithms Development of Hybrid Models and Applications and Case Studies Presents the flow of ideas in a systematic well organized manner starting with the concepts and motivation and proceeding to detailed design that materializes in specific algorithms applications and case studies Provides the reader with a self contained reference that includes all pre requisite knowledge augmented with step by step explanations of more advanced concepts The Handbook of Granular Computing represents a significant and valuable contribution to the literature and will appeal to a broad audience including researchers students and practitioners in the fields of Computational Intelligence pattern recognition fuzzy sets and neural networks system modelling operations research and bioinformatics

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