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Engineering News and American Railway Journal 1897

United States Political Science Documents 1983

Numerical Solution of Stochastic

Differential Equations with Jumps in

Finance Eckhard Platen 2010-07-23 In financial and actuarial modeling and other areas of application, stochastic differential equations with jumps have been employed to describe the dynamics of various state variables. The numerical solution of such equations is more complex than that of those only driven by Wiener processes, described in Kloeden & Platen: Numerical Solution of Stochastic Differential Equations (1992). The present monograph builds on the above-mentioned work and provides an introduction to stochastic differential equations with jumps, in both theory and application, emphasizing the numerical methods needed to solve such equations. It presents many new results on higher-order methods for scenario and Monte Carlo simulation, including implicit, predictor corrector, extrapolation, Markov chain and variance reduction methods, stressing the importance of their numerical stability. Furthermore, it includes chapters on exact simulation, estimation and filtering. Besides serving as a basic text on quantitative methods, it offers ready access to a large number of potential research problems in an area that is widely applicable and rapidly expanding. Finance is chosen as the area of application because much of the recent research on stochastic numerical methods has been driven by challenges in quantitative finance. Moreover, the volume introduces readers to the modern benchmark approach that provides a general framework for modeling in finance and insurance beyond the standard risk-neutral approach. It requires undergraduate background in mathematical or quantitative methods, is accessible to a broad readership, including those who are only seeking numerical recipes, and includes exercises that help the reader develop a deeper understanding of the underlying mathematics.

Journal of Applied Corporate Finance 2004

E-Portfolios and Global Diffusion: Solutions for Collaborative Education Cambridge,

Darren 2012-02-29 As information is increasingly gathered online, the issues surrounding the usefulness, organization and interaction with electronic collection have grown in number and scope. E-Portfolios and Global Diffusion: Solutions for Collaborative Education addresses the emerging requirements, concerns and applications for e-portfolios. Through innovative chapters on real-world business uses, educational experiences, ideal design, this book fills an important gap in current literature concerning Web 2.0 applications. The theoretical debate surrounding e-portfolios is also presented along with international viewpoints, providing an important contribution to the global discussion of representing knowledge in the 21st century.

Journal of the Grassland Society of Southern Africa 1984

ACHE Proceedings Association for Continuing Higher Education (U.S.). Meeting 1996

El-Hi Textbooks & Serials in Print, 2005 2005

EPA Publications Bibliography Quarterly Abstract Bulletin United States. Environmental Protection Agency 1993

Programmer's Journal 1988

El-Hi Textbooks & Serials in Print, 2003 2003

El-Hi Textbooks and Serials in Print 2006

Huber Jean Nagelkerk 2000

Numerical Methods in Geomechanics

Volume 1 G. Swoboda 2017-11-01 This book is based on the papers presented at the 6th International Conference on Numerical Methods in Geomechanics in Innsbruck from 11-15 April 1988. It presents a derivation of an analytical method in due consideration of mechanical interaction between groundwater and surrounding ground.

The Solutions Fieldbook Allen Salowe 2002-08-20 Although there are no simple answers to the complex problems about the quality of teaching and administration in public schools, there are tools and strategies to help overcome the weaknesses in performance management systems. In Solutions, the authors

explain how to improve the process methods to reach the system goals and produce the kind of learning the new reforms demand. Recent examples from a growing number of schools are provided to illustrate the use of solutions principles such as, defined standard operating classroom teaching and administrative supervisory practices as well as logistical support to overcome the tyranny of chance. Formerly failing but now successful school systems describe solutions strategies and tactics to "leave no child behind."

Teaching and Learning Online Shawn Morris 2002-10-23 If you have more questions than answers about online learning for K-12 students, then you need this comprehensive guide that takes you through all of the planning and implementation steps need to go from vision to actual delivery of online courses. Clearly written and incorporating useful aids such as a timeline for planning and creating your online program, this book provides information on evaluating online courses, how-to successfully mentor students online, and some opportunities and services that will enhance the online program. More multi-layered than step-by-step, the process described involves working in many areas simultaneously. Superintendents, board members, administrators, and teachers can successfully pull all of the pieces together with this book as their guide.

NBS Special Publication 1974

Children's Books in Print, 2007 2006

Innovations in Engineering Education 2005

South Western Reporter. Second Series 1995

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