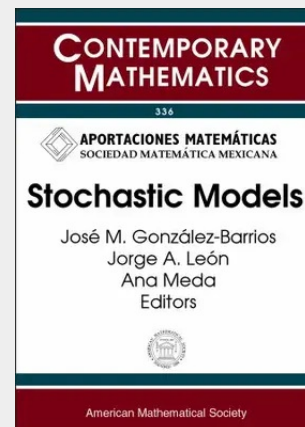


Stochastic Models

Contains 13 research papers and the lecture notes of three courses delivered at the June 2002 symposium. The courses survey developments in fractional Brownian motion, economic equilibrium and financial markets, and credit risk. The paper topics include conditions for non-conservativity in quantum d The volume includes lecture notes and research papers by participants of the Seventh Symposium on Probability and Stochastic Processes held in Mexico City. The lecture notes introduce recent advances in stochastic calculus with respect to fractional Brownian motion, principles of large deviations and of minimum entropy concerning equilibrium prices in random economic systems, and give a complete and thorough survey of credit risk theory. The research papers cover areas such as financial markets, Gaussian processes, stochastic differential equations, stochastic integration, quantum dynamical semigroups, self-intersection local times, etc. Readers should have a basic background in probability theory, stochastic integration, and stochastic differential equations. The book is suitable for graduate students and research mathematicians interested in probability, stochastic processes, and risk theory. Entropy and economic equilibrium; Credit risk-A survey; Price calculation for power exponential jump-diffusion models--A Hermite-series approach; Conditions for nonconservativity in quantum dynamical semigroups; Some notes on a dependency measure; An exam



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