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Introduction to Stochastic Calculus Applied to Finance, Second Edition Damien Lamberton, Bernard Lapeyre, 1996-06-01 In recent years the growing importance of derivative products financial markets has increased financial institutions demands for mathematical skills This book introduces the mathematical methods of financial modeling with clear explanations of the most useful models Introduction to Stochastic Calculus begins with an elementary presentation of discrete models including the Cox Ross Rubenstein model This book will be valued by derivatives trading marketing and research divisions of investment banks and other institutions and also by graduate students and research academics in applied probability and finance theory [American Book Publishing Record](#) ,2004 **The Cumulative Book Index** ,1996 A world list of books in the English language

Applied Engineering Analysis Tai-Ran Hsu, 2018-03-07 A resource book applying mathematics to solve engineering problems Applied Engineering Analysis is a concise textbook which demonstrates how to apply mathematics to solve engineering problems It begins with an overview of engineering analysis and an introduction to mathematical modeling followed by vector calculus matrices and linear algebra and applications of first and second order differential equations Fourier series and Laplace transform are also covered along with partial differential equations numerical solutions to nonlinear and differential equations and an introduction to finite element analysis The book also covers statistics with applications to design and statistical process controls Drawing on the author's extensive industry and teaching experience spanning 40 years the book takes a pedagogical approach and includes examples case studies and end of chapter problems It is also accompanied by a website hosting a solutions manual and PowerPoint slides for instructors Key features Strong emphasis on deriving equations not just solving given equations for the solution of engineering problems Examples and problems of a practical nature with illustrations to enhance student's self learning Numerical methods and techniques including finite element analysis Includes coverage of statistical methods for probabilistic design analysis of structures and statistical process control SPC Applied Engineering Analysis is a resource book for engineering students and professionals to learn how to apply the mathematics experience and skills that they have already acquired to their engineering profession for innovation problem solving and decision making

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Applied Linear Algebra Kartikeya Dutta,2025-02-20 *Applied Linear Algebra Core Principles* is a comprehensive guide that delves into the principles methodologies and practical applications of linear algebra in various fields of science engineering and technology Combining theoretical foundations computational techniques and real world examples this book offers a holistic approach to understanding and utilizing linear algebra concepts Covering a wide range of topics including vector spaces matrices eigenvalue problems singular value decomposition and numerical techniques readers will gain a thorough understanding of both fundamental and advanced principles Real world applications in data science machine learning signal processing control systems and image processing are integrated throughout demonstrating the practical relevance of linear algebra Complex mathematical concepts are presented in a clear and accessible manner making the book suitable for students researchers and practitioners with varying levels of mathematical background Detailed explanations illustrative examples and step by step solutions aid comprehension and retention An interdisciplinary approach connects theoretical concepts with practical applications highlighting the versatility of linear algebra in solving real world problems Extensive references to literature research papers and online resources enable readers to explore topics in greater depth This book is an invaluable resource for students researchers and professionals seeking to apply linear algebra techniques in their work across various domains

Discrete Maths and Its Applications Global Edition 7e Kenneth Rosen,2012-09-16 We are pleased to present this Global Edition which has been developed specifically to meet the needs of international students of discrete mathematics In addition to great depth in key areas and a broad range of real world applications across multiple disciplines we have added new material to make the content more relevant and improve learning outcomes for the international student This Global Edition includes An entire new chapter on Algebraic Structures and Coding Theory New and expanded sections within chapters covering Foundations Basic Structures and Advanced Counting Techniques Special online only chapters on Boolean Algebra and Modeling Computation New and revised problems for the international student integrating alternative methods and solutions This Global Edition has been adapted to meet the needs of courses outside of the United States and does not align with the instructor and student resources available with the US edition

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Numerical Analysis for Science, Engineering and Technology Said Gamil Ahmed,Hossein Jafari,Mukhtar Yagoub Youssif,Roberto Datja,2018-05-02 This textbook is intended as a guide for undergraduate and graduate students in engineering science and technology courses Chapters of the book cover the numerical concepts of errors approximations differential equations and partial differential equations The simple presentation of numerical concepts and illustrative examples helps students and general readers to understand the topics covered in the text

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