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This book is an introduction to stochastic analysis and quantitative finance; it includes both theoretical and computational methods. Topics covered are stochastic calculus, option pricing, optimal portfolio investment, and interest rate models. Also included are simulations of stochastic phenomena, numerical solutions of the Black–Scholes–Merton equation, Monte Carlo methods, and time series. Basic measure theory is used as a tool to describe probabilistic phenomena. The level of familiarity with computer programming is kept to a minimum. To make the book accessible to a wider audience, some background mathematical facts are included in the first part of the book and also in the appendices. This work attempts to bridge the gap between mathematics and finance by using diagrams, graphs and simulations in addition to rigorous theoretical exposition. Simulations are not only used as the computational method in quantitative finance, but they can also facilitate an intuitive and deeper understanding of theoretical concepts. Stochastic Analysis for Finance with Simulations is designed for readers who want to have a deeper understanding of the delicate theory of quantitative finance by doing computer simulations in addition to theoretical study. It will particularly appeal to advanced undergraduate and graduate students in mathematics and business, but not excluding practitioners in finance industry.

Since 1958 the Maritime Administration has continuously conducted instructions in use of collision avoidance radar for qualified U.S. seafaring personnel and representatives of interested Federal and State Agencies. Beginning in 1963, to facilitate the expansion of training capabilities and at the same time to provide the most modern techniques in training methods, radar simulators were installed in Maritime Administration's three region schools. It soon became apparent that to properly instruct the trainees, even with the advanced equipment, a standardize up-to-date instruction manual was needed. The first manual was later revised to serve both as a classroom textbook and as an onboard reference handbook. This newly updated manual, the fourth revision, in keeping with Maritime Administration policy, has been restructured to include improved and more effective methods of plotting techniques for use in Ocean, Great Lakes, Coastwise and Inland Waters navigation. Robert J. Blackwell Assistant Secretary for Maritime Affairs

Geschwindner's 2nd edition of Unified Design of Steel Structures provides an understanding that structural analysis and design are two integrated processes as well as the necessary skills and knowledge in investigating, designing, and detailing steel structures utilizing the latest design methods according to the AISC Code. The goal is to prepare readers to work in design offices as designers and in the field as inspectors. This new edition is compatible with the 2011 AISC code as well as marginal references to the AISC manual for design examples and illustrations, which was seen as a real advantage by the survey respondents. Furthermore, new sections have been added on: Direct Analysis, Torsional and flexural-torsional buckling of columns, Filled HSS columns, and Composite column interaction. More real-world examples are included in addition to new use of three-dimensional illustrations in the book and in the image gallery; an increased number of homework problems; and media approach Solutions Manual, Image Gallery.

This text combines mathematical economics with microeconomic theory and can be required or recommended as part of a course in graduate microeconomic theory, advanced undergraduate or graduate-level mathematical economics, or any advanced topics course. It also has reference value for international, library, professional and reference markets. This revision addresses significant new topics--the theory of contracts and markets with imperfect information--that have recently become prominent in the microeconomics literature.

Fundamentals of Atmospheric Physics emphasizes the interrelationships of physical and dynamical meteorology. The text unifies four major subject areas: atmospheric thermodynamics, hydrostatic equilibrium and stability, atmospheric radiation and clouds, and atmospheric dynamics. These fundamental areas serve as cornerstones of modern atmospheric research on environmental issues like global change and ozone depletion. Physical concepts underlying these subject areas are developed from first principles, providing a self-contained text for students and scholars from diverse backgrounds. The presentation is Lagrangian (single-body problems) in perspective, with a balance of theory and application. Each chapter includes detailed and extensive problems; selected answers are provided, as are appendices of various constants. The text requires a thorough foundation in calculus. Presents a comprehensive introduction to atmospheric thermodynamics, hydrostatics, radiation and clouds, and dynamics Develops concepts from first principles, providing a self-contained volume for readers from diverse backgrounds Emphasizes the interaction of physical processes shaping global problems of atmospheric energetics, transport, and chemistry Provides a balance of theory and applications, with examples drawn from a wide range of phenomena figuring in global atmospheric research Extensively illustrated with global satellite imagery and analyses and photographs of laboratory simulations Exercises apply to a wide range of topical problems

CD-ROM contains full text for all the procedures available in the manual. Files are provided both as fully formatted Word 6.0 (.doc) documents and as text-only documents (.txt).

Steam Generation from Biomass: Construction and Design of Large Boilers provides in-depth coverage of steam generator engineering for biomass combustion. It presents the design process and the necessary information needed for an understanding of not only the function of different components of a steam generator, but also what design choices have been made. Professor Vakkilainen explores each particular aspect of steam generator design from the point-of-view of pressure part design, mechanical design, layout design, process design, performance optimization, and cost optimization. Topics such as fuels and their emissions, steam-water circulation, auxiliary equipment, availability and reliability, measurements and control, manufacture, erection, and inspection are covered. Special attention is given to recovery boilers and fluidized bed boilers, and automated design and dimensioning calculation spreadsheets are available for download at the book's companion website. This book is intended for both design engineers and steam boiler operators, as well as those involved in plant management and equipment purchasing. Provides a complete overview of biomass steam boilers, including processes, phenomena, and nomenclature Presents a clear view of how biomass boilers differ from fossil fuel boilers Covers the most used types of large-scale biomass boilers, including recovery boilers, fluidized bed boilers, and auxiliary equipment Includes a companion website with spreadsheets, calculation examples, and automatic calculation tools for design and dimensioning

The purpose of this handbook is to provide a text and reference material in System Analysis and Cost-Effectiveness. It is intended for those technical, scientific, management, and administrative personnel who are responsible for preparing information, making decisions or reviewing decisions made by others regarding life-cycle cost, system effectiveness (availability, dependability, capability), or technical feasibility of a system or equipment at any phase in its life cycle. The handbook consists of four chapters: (1) an introduction to the concept of system analysis and cost-effectiveness; (2) a basic framework, or general methodological approach, for conducting and reviewing cost-effectiveness or system analysis studies; (3) a set of techniques (linear programming, queueing theory, simulation, etc.) that can be used for performing cost-effectiveness and system analysis studies; and (4) a review of the basic mathematical and statistical concepts that underlie the scientific approach in the system analysis/cost-effectiveness process.

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