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Numerical Recipes in FORTRAN 77: Volume 1, Volume 1 of Fortran Numerical Recipes William H. Press, Saul A. Teukolsky, Brian P. Flannery, William T. Vetterling, 1992-09-25 As with *Numerical Recipes in*

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1943-1993: A Half-Century of Computational Mathematics Walter Gautschi, 1994 Proceedings of an International Conference held in Vancouver B C August 1993 to commemorate the 50th anniversary of the founding of the journal Mathematics of Computation It consisted of a Symposium on Numerical Analysis and a Minisymposium of Computational Number Theory This proceedings contains 14 invited papers including two not presented at the conference an historical essay on integer factorization and a paper on componentwise perturbation bounds in linear algebra The invited papers present surveys on the various subdisciplines covered by Mathematics of Computation in a historical perspective and in a language accessible to a wide audience The 46 contributed papers address contemporary specialized work Annotation copyright by Book News Inc Portland OR

Pricing Derivative Securities (2nd Edition) Thomas Wake Epps, 2007-06-04 This book presents techniques for valuing derivative securities at a level suitable for practitioners students in doctoral programs in economics and finance and those in masters level programs in financial mathematics and computational finance It provides the necessary mathematical tools from analysis probability theory the theory of stochastic processes and stochastic calculus making extensive use of examples It also covers pricing theory with emphasis on martingale methods The chapters are organized around the assumptions made about the dynamics of underlying price processes Readers begin with simple discrete time models that require little mathematical sophistication proceed to the basic Black Scholes theory and then advance to continuous time models with multiple risk sources The second edition takes account of the major developments in the field since 2000 New topics include the use of simulation to price American style derivatives a new one step approach to pricing options by inverting characteristic functions and models that allow jumps in volatility and Markov driven changes in regime The new chapter on interest rate derivatives includes extensive coverage of the LIBOR market model and an introduction to the modeling of credit risk As a supplement to the text the book contains an accompanying CD ROM with user friendly FORTRAN C and VBA program components

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American Journal of Physics , 1996

Multivariate Analysis, Design of Experiments, and Survey Sampling Subir Ghosh, 1999-04-29 Describes recent developments and surveys important topics in the areas of multivariate analysis design of experiments and survey sampling Features the work of nearly 50 international leaders

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