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**Numerical Methods in Computational Finance** Daniel J. Duffy, 2022-03-14 This book is a detailed and step by step introduction to the mathematical foundations of ordinary and partial differential equations their approximation by the finite difference method and applications to computational finance The book is structured so that it can be read by beginners novices and expert users Part A Mathematical Foundation for One Factor Problems Chapters 1 to 7 introduce the mathematical and numerical analysis concepts that are needed to understand the finite difference method and its application to computational finance Part B Mathematical Foundation for Two Factor Problems Chapters 8 to 13 discuss a number of rigorous mathematical techniques relating to elliptic and parabolic partial differential equations in two space variables In particular we develop strategies to preprocess and modify a PDE before we approximate it by the finite difference method thus avoiding ad hoc and heuristic tricks Part C The Foundations of the Finite Difference Method FDM Chapters 14 to 17 introduce the mathematical background to the finite difference method for initial boundary value problems for parabolic PDEs It encapsulates all the background information to construct stable and accurate finite difference schemes Part D Advanced Finite Difference Schemes for Two Factor Problems Chapters 18 to 22 introduce a number of modern finite difference methods to approximate the solution of two factor partial differential equations This is the only book we know of that discusses these methods in any detail Part E Test Cases in Computational Finance Chapters 23 to 26 are concerned with applications based on previous chapters We discuss finite difference schemes for a wide range of one factor and two factor

problems This book is suitable as an entry level introduction as well as a detailed treatment of modern methods as used by industry quants and MSc MFE students in finance The topics have applications to numerical analysis science and engineering More on computational finance and the author s online courses see [www.datasim.nl](http://www.datasim.nl)

**Handbook of Mathematics for Engineers and Scientists** Andrei D. Polyenin,Alexander V. Manzhirov,2006-11-27 Covering the main fields of mathematics this handbook focuses on the methods used for obtaining solutions of various classes of mathematical equations that underlie the mathematical modeling of numerous phenomena and processes in science and technology The authors describe formulas methods equations and solutions that are frequently used in scientific and engineering applications and present classical as well as newer solution methods for various mathematical equations The book supplies numerous examples graphs figures and diagrams and contains many results in tabular form including finite sums and series and exact solutions of differential integral and functional equations

**Linear Algebra I** Frederick P. Greenleaf,Sophie Marques,2019-01-30 This book is the first of two volumes on linear algebra for graduate students in mathematics the sciences and economics who have a prior undergraduate course in the subject a basic understanding of matrix algebra and some proficiency with mathematical proofs Proofs are emphasized and the overall objective is to understand the structure of linear operators as the key to solving problems in which they arise This first volume re examines basic notions of linear algebra vector spaces linear operators duality determinants diagonalization and inner product spaces giving an overview of linear algebra with sufficient mathematical precision for advanced use of the subject This book provides a nice and varied selection of exercises examples are well crafted and provide a clear understanding of the methods involved New notions are well motivated and interdisciplinary connections are often provided to give a more intuitive and complete vision of linear algebra Computational aspects are fully covered but the study of linear operators remains the focus of study in this book

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gauge their progress as they go      Schaum's Outline of Probability and Statistics Murray Spiegel, John Schiller, R. Srinivasan, 2000-04-07 Selling over 220 000 copies in its first edition Schaum's Outline of Probability and Statistics has become a vital resource for the more than 977 000 college students who enroll in related probability and statistics courses each year Its big picture calculus based approach makes it an especially authoritative reference for engineering and science majors Now thoroughly updated this second edition includes vital new coverage of order statistics best critical regions likelihood ratio tests and other key topics      *Mathematical Methods for Scientists and Engineers* Donald Allan McQuarrie, 2003 Intended for upper level undergraduate and graduate courses in chemistry physics math and engineering this book will also become a must have for the personal library of all advanced students in the physical sciences Comprised of more than 2000 problems and 700 worked examples that detail every single step this text is exceptionally well adapted for self study as well as for course use From publisher description      **Applied Linear Analysis for Chemical Engineers** Vemuri Balakotaiah, Ram R. Ratnakar, 2022-12-31 This textbook gives a unified treatment of the solution of various linear equations that arise in science and engineering with examples It is based on a course taught by the first author for over thirty years Some unique features include Use of symbolic software for illustrating and enhancing the impact of physical parameter changes on solutions Multi scale analysis of engineering problems with physical interpretation of time and length scales in terms of eigenvalues and eigenvectors eigenfunctions Discussion of compartment models for various finite dimensional problems Evaluation and illustration of functions of matrices and use of symbolic manipulation to solve multi component diffusion convection reaction problems Illustration of the techniques and interpretation of solutions to several classical engineering problems Emphasis on the connection between discrete matrix algebra and continuum Physical interpretation of adjoint operator and adjoint systems Use of complex analysis and algebra in the solution of practical engineering problems

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