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Mathematical Methods of Operations Research



Mathematical Methods In Operations Resea

Ronald L. Gue, Michael E. Thomas

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methods in the field of air transportation over the past forty years it is befitting to open the book with a chapter on airline operations management This book will prove useful to researchers students and practitioners in transportation and will stimulate further research in this rich and fascinating area Volume 14 examines transport and its relationship with operations and management science 11 chapters cover the most recent research developments in transportation Focuses on main transportation modes air travel automobile public transit maritime transport and more **Mathematical Methods** for Financial Markets Monigue Jeanblanc, Marc Yor, Marc Chesney, 2009-10-03 Mathematical finance has grown into a huge area of research which requires a large number of sophisticated mathematical tools This book simultaneously introduces the financial methodology and the relevant mathematical tools in a style that is mathematically rigorous and yet accessible to practitioners and mathematicians alike It interlaces financial concepts such as arbitrage opportunities admissible strategies contingent claims option pricing and default risk with the mathematical theory of Brownian motion diffusion processes and L vy processes The first half of the book is devoted to continuous path processes whereas the second half deals with discontinuous processes The extensive bibliography comprises a wealth of important references and the author index enables readers quickly to locate where the reference is cited within the book making this volume an invaluable tool both for students and for those at the forefront of research and practice **Operations Research** P. Rama Murthy, 2007

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