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New Trends in Random Evolutions and their Applications

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Deadline

30 June 2019

Special Issue

mdpi.com/si/19994

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Random Evolutions And Their Applications New Trends

Nikolaos Limnios, Anatoliy Swishchuk



Random Evolutions And Their Applications New Trends:

Random Evolutions and their Applications Anatoly Swishchuk, 2000-05-31 This book is devoted to new trends in random evolution and their applications to the stochastic evolutionary system. It contains new developments such as an analogue of Dynkin's formula, boundary value problems, stability and control of random evolutions, stochastic evolutionary equations and driven martingale measures. In addition, it treats statistics of random evolutions, processes, statistics of financial stochastic models and stochastic stability and control of financial markets. Audience: This volume will be of interest to research and applied mathematicians working in the fields of applied probability, stochastic processes and random evolutions as well as experts in statistics, finance and insurance.

Inhomogeneous Random Evolutions and Their Applications Anatoliy Swishchuk, 2019-12-11 Inhomogeneous Random Evolutions and Their Applications explains how to model various dynamical systems in finance and insurance with non-homogeneous in time characteristics. It includes modeling for financial underlying and derivatives via Levy processes with time-dependent characteristics, limit order books in the algorithmic and HFT with counting price changes, processes having time-dependent intensities, risk processes which count number of claims with time-dependent conditional intensities, multi-asset price impact from distressed selling regime switching, Levy-driven diffusion-based price dynamics. Initial models for those systems are very complicated, which is why the author's approach helps to simplify their study. The book uses a very general approach for modeling of those systems via abstract inhomogeneous random evolutions in Banach spaces. To simplify their investigation, it applies the first averaging principle, long-run stability property or law of large numbers (LLN) to get deterministic function on the long run. To eliminate the rate of convergence in the LLN, it uses secondly the functional central limit theorem (FCLT) such that the associated cumulative process centered around that deterministic function and suitably scaled in time may be approximated by an orthogonal martingale measure in general and by standard Brownian motion in particular if the scale parameter increases. Thus, this approach allows the author to easily link, for example, microscopic activities with macroscopic ones in HFT, connecting the parameters driving the HFT with the daily volatilities. This method also helps to easily calculate ruin and ultimate ruin probabilities for the risk process. All results in the book are new and original and can be easily implemented in practice.

Discrete-Time Semi-Markov

Random Evolutions and Their Applications Nikolaos Limnios, Anatoliy Swishchuk, 2023-07-24 This book extends the theory and applications of random evolutions to semi-Markov random media in discrete time, essentially focusing on semi-Markov chains as switching or driving processes. After giving the definitions of discrete-time semi-Markov chains and random evolutions, it presents the asymptotic theory in a functional setting, including weak convergence results in the series scheme and their extensions in some additional directions, including reduced random media controlled processes and optimal stopping. Finally, applications of discrete-time semi-Markov random evolutions in epidemiology and financial mathematics are discussed. This book will be of interest to researchers and graduate students in applied mathematics and statistics and other

disciplines including engineering epidemiology finance and economics who are concerned with stochastic models of systems

Random Dynamical Systems in Finance Anatoliy Swishchuk, Shafiqul Islam, 2016-04-19 The theory and applications of random dynamical systems RDS are at the cutting edge of research in mathematics and economics particularly in modeling the long run evolution of economic systems subject to exogenous random shocks Despite this interest there are no books available that solely focus on RDS in finance and economics Exploring this emerging area Random Dynamical Systems in Finance shows how to model RDS in financial applications Through numerous examples the book explains how the theory of RDS can describe the asymptotic and qualitative behavior of systems of random and stochastic differential difference equations in terms of stability invariant manifolds and attractors The authors present many models of RDS and develop techniques for implementing RDS as approximations to financial models and option pricing formulas For example they approximate geometric Markov renewal processes in ergodic merged double averaged diffusion normal deviation and Poisson cases and apply the obtained results to option pricing formulas With references at the end of each chapter this book provides a variety of RDS for approximating financial models presents numerous option pricing formulas for these models and studies the stability and optimal control of RDS The book is useful for researchers academics and graduate students in RDS and mathematical finance as well as practitioners working in the financial industry Random Evolutions and Their Applications Anatoly Swishchuk, 2014-01-15 Econometrics of Qualitative Dependent Variables Christian

Gourieroux, 2000-10-09 This text introduces students progressively to various aspects of qualitative models and assumes a knowledge of basic principles of statistics and econometrics After the introduction Chapters 2 through 6 present models with endogenous qualitative variables examining dichotomous models model specification estimation methods descriptive usage and qualitative panel data The final two chapters describe models that explain variables assumed by discrete or continuous positive variables Coupling and Ergodic Theorems for Semi-Markov-Type Processes I Dmitrii Silvestrov, 2025-10-26 Ergodic theorems are a cornerstone of the theory of stochastic processes and their applications This volume delves into ergodic theorems with explicit power and exponential upper bounds for convergence rates focusing on Markov chains renewal processes and regenerative processes The book offers a powerful and constructive probabilistic framework by employing the elegant coupling method in conjunction with test functions Theoretical findings are illustrated with applications to perturbed stochastic networks alternating Markov processes risk processes quasi stationary distributions and the renewal theorem all of which feature explicit convergence rate bounds Many results presented here are groundbreaking appearing in publication for the first time This is the first volume of a two volume monograph dedicated to ergodic theorems While this volume centers on Markovian and regenerative models the second volume extends the scope to semi Markov processes and multi alternating regenerative processes with semi Markov modulation Designed with researchers and advanced students in mind the content is thoughtfully structured by complexity making it suitable for self study or as a

resource for upper level coursework Each chapter is self contained and complemented by a comprehensive bibliography ensuring its value as a long lasting reference An essential resource for theoretical and applied research this book significantly contributes to the field of stochastic processes and will remain a key reference for years to come

Encyclopedia of Financial Models, Volume III Frank J. Fabozzi, 2012-09-20 Volume 3 of the Encyclopedia of Financial Models The need for serious coverage of financial modeling has never been greater especially with the size diversity and efficiency of modern capital markets With this in mind the Encyclopedia of Financial Models has been created to help a broad spectrum of individuals ranging from finance professionals to academics and students understand financial modeling and make use of the various models currently available Incorporating timely research and in depth analysis Volume 3 of the Encyclopedia of Financial Models covers both established and cutting edge models and discusses their real world applications Edited by Frank Fabozzi this volume includes contributions from global financial experts as well as academics with extensive consulting experience in this field Organized alphabetically by category this reliable resource consists of forty four informative entries and provides readers with a balanced understanding of today s dynamic world of financial modeling Volume 3 covers Mortgage Backed Securities Analysis and Valuation Operational Risk Optimization Tools Probability Theory Risk Measures Software for Financial Modeling Stochastic Processes and Tools Term Structure Modeling Trading Cost Models and Volatility Emphasizes both technical and implementation issues providing researchers educators students and practitioners with the necessary background to deal with issues related to financial modeling The 3 Volume Set contains coverage of the fundamentals and advances in financial modeling and provides the mathematical and statistical techniques needed to develop and test financial models Financial models have become increasingly commonplace as well as complex They are essential in a wide range of financial endeavors and the Encyclopedia of Financial Models will help put them in perspective

Modeling and Inverse Problems in the Presence of Uncertainty H. T. Banks, Shuhua Hu, W. Clayton Thompson, 2014-04-01 Modeling and Inverse Problems in the Presence of Uncertainty collects recent research including the authors own substantial projects on uncertainty propagation and quantification It covers two sources of uncertainty where uncertainty is present primarily due to measurement errors and where uncertainty is present due to the modeling formulation itself After a useful review of relevant probability and statistical concepts the book summarizes mathematical and statistical aspects of inverse problem methodology including ordinary weighted and generalized least squares formulations It then discusses asymptotic theories bootstrapping and issues related to the evaluation of correctness of assumed form of statistical models The authors go on to present methods for evaluating and comparing the validity of appropriateness of a collection of models for describing a given data set including statistically based model selection and comparison techniques They also explore recent results on the estimation of probability distributions when they are embedded in complex mathematical models and only aggregate not individual data are available In addition they briefly discuss the optimal design

of experiments in support of inverse problems for given models The book concludes with a focus on uncertainty in model formulation itself covering the general relationship of differential equations driven by white noise and the ones driven by colored noise in terms of their resulting probability density functions It also deals with questions related to the appropriateness of discrete versus continuum models in transitions from small to large numbers of individuals With many examples throughout addressing problems in physics biology and other areas this book is intended for applied mathematicians interested in deterministic and or stochastic models and their interactions It is also suitable for scientists in biology medicine engineering and physics working on basic modeling and inverse problems uncertainty in modeling propagation of uncertainty and statistical modeling

Modeling And Pricing Of Swaps For Financial And Energy Markets With Stochastic Volatilities Anatoliy Swishchuk, 2013-06-03 Modeling and Pricing of Swaps for Financial and Energy Markets with Stochastic Volatilities is devoted to the modeling and pricing of various kinds of swaps such as those for variance volatility covariance correlation for financial and energy markets with different stochastic volatilities which include CIR process regime switching delayed mean reverting multi factor fractional Levy based semi Markov and COGARCH 1 1 One of the main methods used in this book is change of time method The book outlines how the change of time method works for different kinds of models and problems arising in financial and energy markets and the associated problems in modeling and pricing of a variety of swaps The book also contains a study of a new model the delayed Heston model which improves the volatility surface fitting as compared with the classical Heston model The author calculates variance and volatility swaps for this model and provides hedging techniques The book considers content on the pricing of variance and volatility swaps and option pricing formula for mean reverting models in energy markets Some topics such as forward and futures in energy markets priced by multi factor Levy models and generalization of Black 76 formula with Markov modulated volatility are part of the book as well and it includes many numerical examples such as S P60 Canada Index S P500 Index and AECO Natural Gas Index

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