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Mathematical Methods of Operations Research

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Mathematical Methods Of Operations Research

Paul A. Jensen, Jonathan F. Bard



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our approach uses a combination of decomposition methods D W and Benders importance sampling and if necessary parallel processors

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Mathematical Methods for Financial Markets Monique

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 Levy 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 Methods Sujit K. Bose, 2005 The science of Operations Research seeks efficiency and economy in organizational set up engaged in many economic activities This book develops important mathematical models cropping up in different decision making situations in a general manner and then proceeds to give algorithmic development of methods of solution Though the methods of solution are very diverse in nature the mathematical tools employed are mainly matrix algebra and elements of probability theory This book will be useful as a text for a one semester course in engineering and science and as a reference in economics and business administration BOOK JACKET

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