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Advanced Financial Modelling Hansjörg Albrecher, Wolfgang J. Runggaldier, Walter Schachermayer, 2009 This book is a collection of state of the art surveys on various topics in mathematical finance with an emphasis on recent modelling and computational approaches The volume is related to a Special Semester on Stochastics with Emphasis on Finance that took place from September to December 2008 at the Johann Radon Institute for Computational and Applied Mathematics of the Austrian Academy of Sciences in Linz Austria Athenaeum ,1858 "The" Athenaeum ,1887 Mathematics of Classical and Quantum Physics Frederick W. Byron, Robert W. Fuller, 2012-04-26 Graduate level text offers unified treatment of mathematics applicable to many branches of physics Theory of vector spaces analytic function theory theory of integral equations group theory and more Many problems Bibliography **Catalog of Copyright Entries. Third Series** Library of **Guaranteed Estimation Problems in the Theory of Linear Ordinary Differential** Congress. Copyright Office, 1976 **Equations with Uncertain Data** Oleksandr Nakonechnyi, Yuri Podlipenko, 2022-09-01 This monograph is devoted to the construction of optimal estimates of values of linear functionals on solutions to Cauchy and two point boundary value problems for systems of linear first order ordinary differential equations from indirect observations which are linear

transformations of the same solutions perturbed by additive random noises It is assumed that right hand sides of equations and boundary data as well as statistical characteristics of random noises in observations are not known and belong to certain given sets in corresponding functional spaces This leads to the necessity of introducing the minimax statement of an estimation problem when optimal estimates are defined as linear with respect to observations estimates for which the maximum of mean square error of estimation taken over the above mentioned sets attains minimal value Such estimates are called minimax or guaranteed estimates It is established that these estimates are expressed explicitly via solutions to some uniquely solvable linear systems of ordinary differential equations of the special type. The authors apply these results for obtaining the optimal estimates of solutions from indirect noisy observations Similar estimation problems for solutions of boundary value problems for linear differential equations of order n with general boundary conditions are considered The authors also elaborate guaranteed estimation methods under incomplete data of unknown right hand sides of equations and boundary data and obtain representations for the corresponding guaranteed estimates In all the cases estimation errors are determined Publishers' circular and booksellers' record ,1858 The Spectator ,1855 A weekly review of politics **OPTIMIZATION AND OPERATIONS RESEARCH** literature theology and art The Publishers' Circular .1858 **Volume III** Ulrich Derigs, 2009-02-09 Optimization and Operations Research is a component of Encyclopedia of Mathematical Sciences in the global Encyclopedia of Life Support Systems EOLSS which is an integrated compendium of twenty one Encyclopedias The Theme on Optimization and Operations Research is organized into six different topics which represent the main scientific areas of the theme 1 Fundamentals of Operations Research 2 Advanced Deterministic Operations Research 3 Optimization in Infinite Dimensions 4 Game Theory 5 Stochastic Operations Research 6 Decision Analysis which are then expanded into multiple subtopics each as a chapter These four volumes are aimed at the following five major target audiences University and College students Educators Professional Practitioners Research Personnel and Policy Analysts Managers and Decision Makers and NGOs The Glasgow University Calendar University of The Publishers' Circular and General Record of British and Foreign Literature ,1865 Glasgow, 1927

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Gábor Braun, Alejandro Carderera, Cyrille W. Combettes, Hamed Hassani, Amin Karbasi, Aryan Mokhtari, Sebastian Pokutta, 2025-09-30 Conditional Gradient Methods From Core Principles to AI Applications offers a definitive and modern treatment of one of the most elegant and versatile algorithmic families in optimization the Frank Wolfe method and its many variants Originally proposed in the 1950s these projection free techniques have seen a powerful resurgence now playing a central role in machine learning signal processing and large scale data science This comprehensive monograph unites deep theoretical insights with practical considerations guiding readers through the foundations of constrained optimization and into cutting edge territory including stochastic online and distributed settings With a clear narrative rigorous proofs and illuminating illustrations the book demystifies adaptive variants away steps and the nuances of dealing with structured convex sets Implementations of most of the algorithms in the book are available on a supplementary website or in the FrankWolfe jl Julia package This book is intended for optimization researchers and theorists machine learning methodologists and algorithm designers Graduate students in those areas will also find it of interest Mathematics and Computer Education ,1987

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