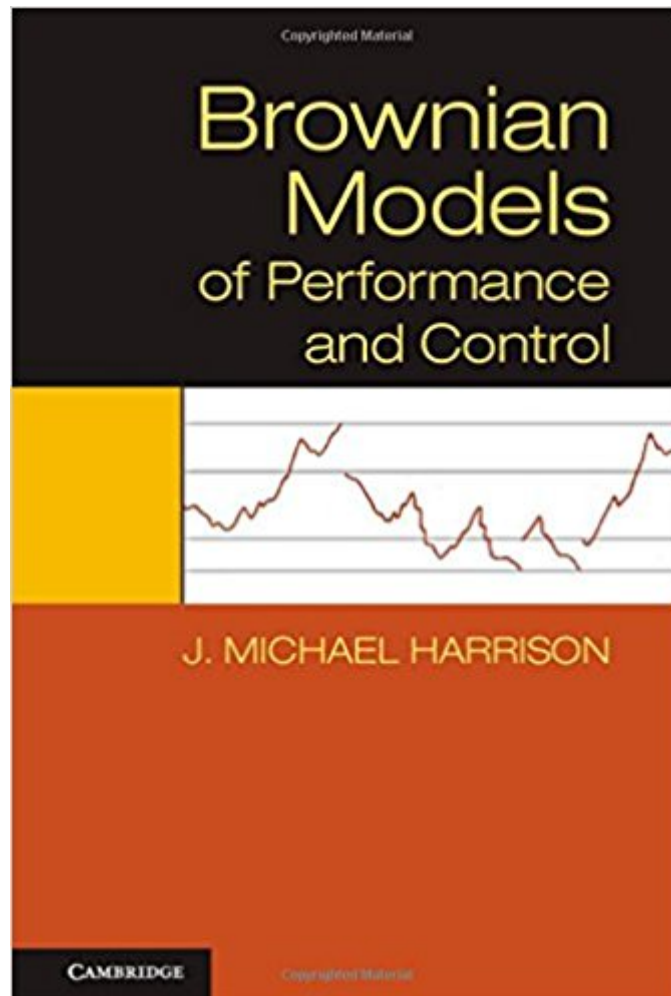




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Synopsis

Direct and to the point, this book from one of the field's leaders covers Brownian motion and stochastic calculus at the graduate level, and illustrates the use of that theory in various application domains, emphasizing business and economics. The mathematical development is narrowly focused and briskly paced, with many concrete calculations and a minimum of abstract notation. The applications discussed include: the role of reflected Brownian motion as a storage model, queueing model, or inventory model; optimal stopping problems for Brownian motion, including the influential McDonald-Siegel investment model; optimal control of Brownian motion via barrier policies, including optimal control of Brownian storage systems; and Brownian models of dynamic inference, also called Brownian learning models, or Brownian filtering models.

Book Information

Hardcover: 205 pages

Publisher: Cambridge University Press; 1 edition (December 2, 2013)

Language: English

ISBN-10: 1107018390

ISBN-13: 978-1107018396

Product Dimensions: 6 x 0.8 x 9 inches

Shipping Weight: 1 pounds (View shipping rates and policies)

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