

Investment Science

DAVID G. LUENBERGER

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Optimization of Complex Systems: Theory, Models, Algorithms and Applications Hoai An Le Thi,Hoai Minh Le,Tao Pham Dinh,2019-06-15 This book contains 112 papers selected from about 250 submissions to the 6th World Congress on Global Optimization WCGO 2019 which takes place on July 8 10 2019 at University of Lorraine Metz France The book covers both theoretical and algorithmic aspects of Nonconvex Optimization as well as its applications to modeling and solving decision problems in various domains It is composed of 10 parts each of them deals with either the theory and or methods in a branch of optimization such as Continuous optimization DC Programming and DCA Discrete optimization Network optimization Multiobjective programming Optimization under uncertainty or models and optimization methods in a specific application area including Data science Economics Finance Energy Water management Engineering systems Transportation Logistics Resource allocation Production management The researchers and practitioners working in Nonconvex Optimization and several application areas can find here many inspiring ideas and useful tools techniques for their works

Debt Markets and Investments H. Kent Baker,Greg Filbeck,Andrew C. Spielers,2019 This book examines the dynamic world of debt markets products valuation and analysis It also provides an in depth understanding about this subject from experts in the field both practitioners and academics This volume spans the gamut from theoretical to practical and offers a useful balance of detailed and user friendly coverage

Probability Models for Economic Decisions, second edition Roger B. Myerson,Eduardo Zambrano,2019-12-17 An introduction to the use of probability models for analyzing risk and economic decisions using spreadsheets to represent and simulate uncertainty This textbook offers an introduction to the use of probability models for analyzing risks and economic decisions It takes a learn by doing approach teaching the student to use spreadsheets to represent and simulate uncertainty and to analyze the effect of such uncertainty on an economic decision Students in applied business and economics can more easily grasp difficult analytical methods with Excel spreadsheets The book covers the basic ideas of probability how to simulate random variables and how to compute conditional probabilities via Monte Carlo simulation The first four chapters use a large collection of probability distributions to simulate a range of problems involving worker efficiency market entry oil exploration repeated investment and subjective belief elicitation The book then covers correlation and multivariate normal random variables conditional expectation optimization of decision variables with discussions of the strategic value of information decision trees game theory and adverse selection risk sharing and finance dynamic models of growth dynamic models of arrivals and model risk New material in this second edition

includes two new chapters on additional dynamic models and model risk new sections in every chapter many new end of chapter exercises and coverage of such topics as simulation model workflow models of probabilistic electoral forecasting and real options The book comes equipped with Simtools an open source free software used throughout the book which allows students to conduct Monte Carlo simulations seamlessly in Excel

Essentials of Financial Management Jason Laws,2019 A compact text delivering the key concepts of finance and financial markets expected on an introductory course in corporate finance Including numerous real world exercises with spreadsheet solutions this is a paperback edition of an Open Access e textbook

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Investment Science David G. Luenberger,2009 With Investment Science David G Luenberger offers an introduction to the fundamentals of investment science covering such topics as fixed income securities interest portfolio growth asset dynamics and derivative securities

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