Introduction to Stochastic Processes

Second Edition

GREGORY F. LAWLER

Introduction To Stochastic Processes Second Edition

Sheldon M. Ross

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modeling and pricingin finance and insurance Practical in focus the book s emphasisis on application intuition and computation rather thantheory Consequently the text is of interest to graduate students researchers and practitioners interested in these areas While thetext is self contained an introductory course in probabilitytheory is beneficial to prospective readers This book evolved from the author s experience as an instructor andhas been thoroughly classroom tested Following an introduction the author sets forth the fundamental information and tools neededby researchers and practitioners working in the financial andinsurance industries Overview of Probability Theory Discrete Time stochastic processes Continuous time stochastic processes Stochastic calculus basic topics The final two chapters Stochastic Calculus Advanced Topics andApplications in Insurance are devoted to more advanced topics Readers learn the Feynman Kac formula the Girsanov s theorem andcomplex barrier hitting times distributions Finally readersdiscover how stochastic analysis and principles are applied inpractice through two insurance examples valuation of equity linkedannuities under a stochastic interest rate environment andcalculation of reserves for universal life insurance Throughout the text figures and tables are used to help simplifycomplex theory and pro cesses An extensive bibliography opens upadditional avenues of research to specialized topics Ideal for upper level undergraduate and graduate students thistext is recommended for one semester courses in stochastic financeand calculus It is also recommended as a study guide forprofessionals taking Causality Actuarial Society CAS and Societyof Actuaries SOA actuarial examinations **Linear Statistical Inference and its Applications** C. Radhakrishna Rao,2009-09-25 C R Rao would be found in almost any statistician s list of five outstanding workers in the world of Mathematical Statistics today His book represents a comprehensive account of the main body of results that comprise modern statistical theory W G Cochran C R Rao is one of the pioneers who laid the foundations of statistics which grew from ad hoc origins into a firmly grounded mathematical science B Efrom Translated into six major languages of the world C R Rao s Linear Statistical Inference and Its Applications is one of the foremost works in statistical inference in the literature Incorporating the important developments in the subject that have taken place in the last three decades this paperback reprint of his classic work on statistical inference remains highly applicable to statistical analysis Presenting the theory and techniques of statistical inference in a logically integrated and practical form it covers The algebra of vectors and matrices Probability theory tools and techniques Continuous probability models The theory of least squares and the analysis of variance Criteria and methods of estimation Large sample theory and methods The theory of statistical inference Multivariate normal distribution Written for the student and professional with a basic knowledge of statistics this practical paperback edition gives this industry standard new life as a key resource for practicing statisticians and statisticians in training Automatic Control and Computer Sciences ,1993 *Runs and Scans with Applications* Narayanaswamy Balakrishnan,Markos V. Koutras,2011-09-20 Expert practical and theoretical coverage of runs and scans This volume presents both theoretical and applied aspects of runs and scans and illustrates their important role in reliability analysis

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