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Numerical Solution of Stochastic Differential Equations with Jumps in Finance Eckhard Platen, Nicola Bruti-Liberati, 2010-07-23 In financial and actuarial modeling and other areas of application stochastic differential equations with jumps have been employed to describe the dynamics of various state variables. The numerical solution of such equations is more complex than that of those only driven by Wiener processes described in Kloeden Platen Numerical Solution of Stochastic Differential Equations 1992 The present monograph builds on the above mentioned work and provides an introduction to stochastic differential equations with jumps in both theory and application emphasizing the numerical methods needed to solve such equations It presents many new results on higher order methods for scenario and Monte Carlo simulation including implicit predictor corrector extrapolation Markov chain and variance reduction methods stressing the importance of their numerical stability Furthermore it includes chapters on exact simulation estimation and filtering Besides serving as a basic text on quantitative methods it offers ready access to a large number of potential research problems in an area that is widely applicable and rapidly expanding Finance is chosen as the area of application because much of the recent research on stochastic numerical methods has been driven by challenges in quantitative finance Moreover the volume introduces readers to the modern benchmark approach that provides a general framework for modeling in finance and insurance beyond the standard risk neutral approach It requires undergraduate background in mathematical or quantitative methods is accessible to a broad readership including those who are only seeking numerical recipes and includes exercises that help the reader develop a deeper understanding of the underlying mathematics Metrical Almost Periodicity and Applications to Integro-Differential Equations Marko Kostić, 2023-06-06 The theory of almost periodic functions is a very active field of research for scholars This research monograph analyzes various classes of multi dimensional metrically almost periodic type functions with values in complex Banach spaces We provide many applications of our theoretical results to the abstract Volterra integro differential inclusions in Banach spaces Second Order Parabolic Differential Equations Gary M. Lieberman, 1996 Introduction Maximum principles Introduction to the theory of weak solutions H lder estimates Existence uniqueness and regularity of solutions Further theory of weak solutions Strong solutions Fixed point theorems and their applications Comparison and maximum principles Boundary gradient estimates Global and local gradient bounds H lder gradient estimates and existence theorems The oblique derivative problem for quasilinear parabolic equations Fully

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