Applied Probability: Proceedings of an Ims Workshop on Applied Probability, May 31, 1999-June 12, 1999. Institute of Mathematical Sciences at the Chinese University of Hong Kong

By Editor-Raymond H. Chan; Editor-Yue-Kuen Kwok; Editor-David Yao

American Mathematical Society, 2002. Paperback. Book Condition: New. Brand new. We distribute directly for the publisher. This book presents articles on original material from invited talks given at the "IMS Workshop on Applied Probability" organized by the Institute of Mathematical Sciences at the Chinese University of Hong Kong in May 1999. The goal of the workshop was to promote research in applied probability for local mathematicians and engineers and to foster exchange with experts from other parts of the world. The main themes were mathematical finance and stochastic networks.The topics range from the theoretical study, e.g., ergodic theory and diffusion processes, to very practical problems, such as convertible bonds with market risk and insider trading.The wide scope of coverage in the book make it a helpful reference for graduate students and researchers, and for practitioners working in mathematical finance.

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