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Mathematical Modeling in Economics and Finance: Probability, Stochastic Processes, and Differential Equations Steven R. Dunbar, 2019-04-03 Mathematical Modeling in Economics and Finance is designed as a textbook for an upper-division course on modeling in the economic sciences. The emphasis throughout is on the modeling process including post-modeling analysis and criticism. It is a textbook on modeling that happens to focus on financial instruments for the management of economic risk. The book combines a study of mathematical modeling with exposure to the tools of probability theory, difference and differential equations, numerical simulation, data analysis, and mathematical analysis. Students taking a course from Mathematical Modeling in Economics and Finance will come to understand some basic stochastic processes and the solutions to stochastic differential equations. They will understand how to use those tools to model the management of financial risk. They will gain a deep appreciation for the modeling process and learn methods of testing and evaluation driven by data. The reader of this book will be successfully positioned for an entry-level position in the financial services industry or for beginning graduate study in finance, economics, or actuarial science. The exposition in Mathematical Modeling in Economics and Finance is crystal clear and very student-friendly. The many exercises are extremely well designed. Steven Dunbar is Professor Emeritus of Mathematics at the University of Nebraska and he has won both universitywide and MAA prizes for extraordinary teaching. Dunbar served as Director of the MAA's American Mathematics Competitions from 2004 until 2015. His ability to communicate mathematics is on full display in this approachable, innovative text.

Introductory Differential Equations Martha L. Abell, James P. Braselton, 2018-04-16 Introductory Differential Equations, Fifth Edition provides accessible explanations and new, robust sample problems. This valuable resource is appropriate for a first semester course in introductory ordinary differential equations (including Laplace transforms), but is also ideal for a second course in Fourier series and boundary value problems, and for students with no background on the subject. The book provides the foundations to assist students in learning not only how to read and understand differential equations, but also how to read technical material in more advanced texts as they progress through their studies. - Gives students a complete

foundation on the subject, providing a strong basis for learning how to read technical material in more advanced texts - Includes new, comprehensive exercise sets throughout, ranging from straightforward to challenging - Offers applications and extended projects relevant to the real-world through the use of examples in a broad range of contexts

A First Course in Network Theory Ernesto Estrada, Philip A. Knight, 2015-03-27 The study of network theory is a highly interdisciplinary field, which has emerged as a major topic of interest in various disciplines ranging from physics and mathematics, to biology and sociology. This book promotes the diverse nature of the study of complex networks by balancing the needs of students from very different backgrounds. It references the most commonly used concepts in network theory, provides examples of their applications in solving practical problems, and clear indications on how to analyse their results. In the first part of the book, students and researchers will discover the quantitative and analytical tools necessary to work with complex networks, including the most basic concepts in network and graph theory, linear and matrix algebra, as well as the physical concepts most frequently used for studying networks. They will also find instruction on some key skills such as how to proof analytic results and how to manipulate empirical network data. The bulk of the text is focused on instructing readers on the most useful tools for modern practitioners of network theory. These include degree distributions, random networks, network fragments, centrality measures, clusters and communities, communicability, and local and global properties of networks. The combination of theory, example and method that are presented in this text, should ready the student to conduct their own analysis of networks with confidence and allow teachers to select appropriate examples and problems to teach this subject in the classroom.

A First Course in Stochastic Calculus Louis-Pierre Arguin,2021-11-22 A First Course in Stochastic Calculus is a complete guide for advanced undergraduate students to take the next step in exploring probability theory and for master's students in mathematical finance who would like to build an intuitive and theoretical understanding of stochastic processes. This book is also an essential tool for finance professionals who wish to sharpen their knowledge and intuition about stochastic calculus. Louis-Pierre Arguin offers an exceptionally clear introduction to Brownian motion and to random processes governed by the principles of stochastic calculus. The beauty and power of the subject are made accessible to readers with a basic knowledge of probability, linear algebra, and multivariable calculus. This is achieved by emphasizing numerical experiments using elementary Python coding to build intuition and adhering to a rigorous geometric point of view on the space of random variables. This unique approach is used to elucidate the properties of Gaussian processes, martingales, and diffusions. One of the book's highlights is a detailed and self-contained account of stochastic calculus applications to option pricing in finance. Louis-Pierre Arguin's masterly introduction to stochastic calculus seduces the reader with its quietly conversational style; even rigorous proofs seem natural and easy. Full of insights and intuition, reinforced with many examples, numerical projects, and exercises, this book by a prize-winning mathematician and great

teacher fully lives up to the author's reputation. I give it my strongest possible recommendation. —Jim Gatheral, Baruch College I happen to be of a different persuasion, about how stochastic processes should be taught to undergraduate and MA students. But I have long been thinking to go against my own grain at some point and try to teach the subject at this level—together with its applications to finance—in one semester. Louis-Pierre Arguin's excellent and artfully designed text will give me the ideal vehicle to do so. —Ioannis Karatzas, Columbia University, New York

First Course Mathmtcl Model Im Frank R. Giordano, Maurice D. Weir, Weir, 1985-04-01 *Acp a First Course in Mathematical Modeling* Brooks/Cole, 2013-05-28

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A Course in Mathematical Modeling Douglas D. Mooney, Randall J. Swift, 1999-12-31 The emphasis of this book lies in the teaching of mathematical modeling rather than simply presenting models. To this end the book starts with the simple discrete exponential growth model as a building block, and successively refines it. This involves adding variable growth rates, multiple variables, fitting growth rates to data, including random elements, testing exactness of fit, using computer simulations and moving to a continuous setting. No advanced knowledge is assumed of the reader, making this book suitable for elementary modeling courses. The book can also be used to supplement courses in linear algebra, differential equations, probability theory and statistics.

AIAA 90-2300 - AIAA 90-2334 ,1990

Introduction to Mathematical Modeling Mayer Humi,2017-09-19 Introduction to Mathematical Modeling helps students master the processes used by scientists and engineers to model real-world problems, including the challenges posed by space exploration, climate change, energy sustainability, chaotic dynamical systems and random processes. Primarily intended for students with a working knowledge of calculus but minimal training in computer programming in a first course on modeling, the more advanced topics in the book are also useful for advanced undergraduate and graduate students seeking to get to grips with the analytical, numerical, and visual aspects of mathematical modeling, as well as the approximations and abstractions needed for the creation of a viable model.

Mathematical Modeling Sandip Banerjee, 2021-12-05 Mathematical Modeling: Models, Analysis and Applications, Second Edition introduces models of both discrete and continuous systems. This book is aimed at newcomers who desires to learn mathematical modeling, especially students taking a first course in the subject. Beginning with the step-by-step guidance of model formulation, this book equips the reader about modeling with difference equations (discrete models), ODE's, PDE's, delay and stochastic differential equations (continuous models). This book provides interdisciplinary and integrative overview of mathematical modeling, making it a complete textbook for a wide audience. A unique feature of the book is the breadth of coverage of different examples on mathematical modelling, which include population models,

economic models, arms race models, combat models, learning model, alcohol dynamics model, carbon dating, drug distribution models, mechanical oscillation models, epidemic models, tumor models, traffic flow models, crime flow models, spatial models, football team performance model, breathing model, two neuron system model, zombie model and model on love affairs. Common themes such as equilibrium points, stability, phase plane analysis, bifurcations, limit cycles, period doubling and chaos run through several chapters and their interpretations in the context of the model have been highlighted. In chapter 3, a section on estimation of system parameters with real life data for model validation has also been discussed. Features Covers discrete, continuous, spatial, delayed and stochastic models. Over 250 illustrations, 300 examples and exercises with complete solutions. Incorporates MATHEMATICA® and MATLAB®, each chapter contains Mathematica and Matlab codes used to display numerical results (available at CRC website). Separate sections for Projects. Several exercise problems can also be used for projects. Presents real life examples of discrete and continuous scenarios. The book is ideal for an introductory course for undergraduate and graduate students, engineers, applied mathematicians and researchers working in various areas of natural and applied sciences.

Proceedings of the Twenty-seventh SIGCSE Technical Symposium on Computer Science Education John Impagliazzo, Association for Computing Machinery. Special Interest Group on Computer Science Education, 1996

Mathematical Modeling and Simulation Kai Velten, Dominik M. Schmidt, Katrin Kahlen, 2024-08-19 Learn to use modeling and simulation methods to attack real-world problems, from physics to engineering, from life sciences to process engineering Reviews of the first edition (2009): Perfectly fits introductory modeling courses [...] and is an enjoyable reading in the first place. Highly recommended [...] Zentralblatt MATH, European Mathematical Society, 2009 This book differs from almost all other available modeling books in that [the authors address] both mechanistic and statistical models as well as 'hybrid' models. [...] The modeling range is enormous. SIAM Society of Industrial and Applied Mathematics, USA, 2011 This completely revised and substantially extended second edition answers the most important questions in the field of modeling: What is a mathematical model? What types of models do exist? Which model is appropriate for a particular problem? What are simulation, parameter estimation, and validation? What kind of mathematical problems appear and how can these be efficiently solved using professional free of charge open source software? The book addresses undergraduates and practitioners alike. Although only basic knowledge of calculus and linear algebra is required, the most important mathematical structures are discussed in sufficient detail, ranging from statistical models to partial differential equations and accompanied by examples from biology, ecology, economics, medicine, agricultural, chemical, electrical, mechanical, and process engineering. About 200 pages of additional material include a unique chapter on virtualization, Crash Courses on the data analysis and programming languages R and Python and on the computer algebra language Maxima, many new methods and examples scattered throughout the book, an update of all software-related procedures, and a comprehensive book

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Scientific American ,1918

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Fundamentals of Mathematical Statistics Hung T. Nguyen, Gerald S. Rogers, 1989-07-25 This is a text (divided into two volumes) for a two semester course in Mathematical Statistics at the Senior/Graduate level. The two main pedagogical aspects in these Volumes are: (i) the material is designed in lessons (each for a 50 minute class) with complementary exercises and home work. (ii) although the material is traditional, great care is exerted upon self-contained, rigorous and complete presentations. An elementary introduction to characteristic functions and probability measures and intergration, but not general measure theory in Volume I, allows a complete proof of some central limit theorems and a rigorous treatment of asymptotic of statistical inference. But students need to be familiar only with such things as Jacobians and eigenvalues of matrices. Volume II: Statistical Inference is designed for the second semester and contains a rigorous introduction to Mathematical Statistics, from random samples to asymptotic theory of statistical inference.

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