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Klaus Neusser

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mechanics studying important models in detail **Stochastic Calculus for Quantitative Finance** Alexander A Gushchin, 2015-08-26 In 1994 and 1998 F Delbaen and W Schachermayer published two breakthrough papers where they proved continuous time versions of the Fundamental Theorem of Asset Pricing This is one of the most remarkable achievements in modern Mathematical Finance which led to intensive investigations in many applications of the arbitrage theory on a mathematically rigorous basis of stochastic calculus Mathematical Basis for Finance Stochastic Calculus for Finance provides detailed knowledge of all necessary attributes in stochastic calculus that are required for applications of the theory of stochastic integration in Mathematical Finance in particular the arbitrage theory. The exposition follows the traditions of the Strasbourg school This book covers the general theory of stochastic processes local martingales and processes of bounded variation the theory of stochastic integration definition and properties of the stochastic exponential a part of the theory of L vy processes Finally the reader gets acquainted with some facts concerning stochastic differential equations Contains the most popular applications of the theory of stochastic integration Details necessary facts from probability and analysis which are not included in many standard university courses such as theorems on monotone classes and uniform integrability Written by experts in the field of modern mathematical finance Stochastic Geometry David Coupier, 2019-04-09 This volume offers a unique and accessible overview of the most active fields in Stochastic Geometry up to the frontiers of recent research Since 2014 the yearly meeting of the French research structure GDR GeoSto has been preceded by two introductory courses This book contains five of these introductory lectures The first chapter is a historically motivated introduction to Stochastic Geometry which relates four classical problems the Buffon needle problem the Bertrand paradox the Sylvester four point problem and the bicycle wheel problem to current topics The remaining chapters give an application motivated introduction to contemporary Stochastic Geometry each one devoted to a particular branch of the subject understanding spatial point patterns through intensity and conditional intensities stochastic methods for image analysis random fields and scale invariance and the theory of Gibbs point processes Exposing readers to a rich theory this book will encourage further exploration of the subject and its wide applications Time Series Econometrics Klaus Neusser, 2025-06-21 This text presents modern developments in time series analysis and focuses on their application to economic problems The book first introduces the fundamental concept of a stationary time series and its relation to the basic properties of covariance funtions investigating the structure and estimation of autoregressive moving average ARMA models and their relations to the covariance structure The book then moves on to non stationary time series highlighting its consequences for modeling and forecasting as well as regressions models and presenting standard statistical tests Next the text discusses volatility models and their applications in the analysis of financial market data focusing on generalized autoregressive conditional heteroskedastic GARCH models The second part of the text is devoted to multivariate processes such as vector autoregressive VAR models and structural vector autoregressive SVAR models which have become the main

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