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Editors

Stochastic Models and Option Values

**Applications to Resources,
Environment and Investment Problems**

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Real Options and Investment Under Uncertainty Eduardo S. Schwartz, Lenos Trigeorgis, 2004 The study of investment under uncertainty was stagnant for several decades until developments in real options revitalized the field. The topics covered in this book include the reasons behind the under investment programme

Geostatistics Wollongong '96 Ernest Y.

Baafi, Neil A. Schofield, 1997 The papers in this volume provide a comprehensive account of the current methods and work in geostatistics including recent theoretical developments and applications. Topics featured include stochastic simulations space time modelling and Bayesian framework

Mathematical Control Theory and Finance Andrey Sarychev, Albert

Shiryayev, Manuel Guerra, Maria do Rosário Grossinho, 2009-03-31 Control theory provides a large set of theoretical and computational tools with applications in a wide range of fields running from pure branches of mathematics like geometry to more applied areas where the objective is to find solutions to real life problems as is the case in robotics control of industrial processes or finance. The high tech character of modern business has increased the need for advanced methods. These rely heavily on mathematical techniques and seem indispensable for competitiveness of modern enterprises. It became essential for the financial analyst to possess a high level of mathematical skills. Conversely the complex challenges posed by the problems and models relevant to finance have for a long time been an important source of new research topics for mathematicians. The use of techniques from stochastic optimal control constitutes a well established and important branch of mathematical finance. Up to now other branches of control theory have found comparatively less application in financial problems. To some extent deterministic and stochastic control theories developed as different branches of mathematics. However there are many points of contact between them and in recent years the exchange of ideas between these fields has intensified. Some concepts from stochastic calculus e.g. rough paths have drawn the attention of the deterministic control theory community. Also some ideas and tools usual in deterministic control e.g. geometric algebraic or functional analytic methods can be successfully applied to stochastic control.

Real Options and Intellectual Property Philipp N. Baecker, 2007-01-10 This book proposes an integrated approach to patent risk and capital budgeting in pharmaceutical research and development R and D developing an option based view of OBV of imperfect patent protection which draws upon contingent claims analysis stochastic game theory as well as novel numerical methods. The text re-initiates a discussion about the contribution of quantitative frameworks to value based R and D management

The Derivatives Sourcebook Terence Lim, Andrew Wen-Chuan Lo, Robert C.

Merton, Myron S. Scholes, 2006 The Derivatives Sourcebook is a citation study and classification system that organizes the many strands of the derivatives literature and assigns each citation to a category. Over 1800 research articles are collected and organized into a simple web based searchable database. We have also included the 1997 Nobel lectures of Robert Merton and Myron Scholes as a backdrop to this literature

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1997 **Environment, Economics, and Their Mathematical Models** J. I. Díaz,Jacques-Louis Lions,1994 When working on problems of environment for global scales or for more local smaller scales one has to deal with deep questions of economics Following the first volume of this series of *Curso de Verano* published as RMA 27 this volume presents some new results on the modelling and mathematical treatment of problems of Environment Moreover it contains many original contributions devoted to the economics of Environment This dual or complementary approach of all problems of environment is fundamental We hope that the publication of this volume will provide further insight and give incentives for young researchers to enter this promising field The texts correspond to extended versions of lectures presented by the authors in the *Curso de Verano de la Universidad Complutense de Madrid* Almeria June 26 to July 3 1992 **Financial and Economic Analysis of Environmental Controls in the Peruvian Mining Industry** Benjamin Enrique Eduardo,1994 
Bulletin Canadian Institute of Mining and Metallurgy,1997 Boekblad ,1992 **EURO-PAR '...** ,2001 Economic Rents and Environmental Management in Mining and Natural Resource Sectors Eugenio Figueroa B.,1999 ASTIN Bulletin ,1994 *Brinkman's catalogus van boeken en tijdschriften* ,2001 With 1901 1910 1956 1960 Repertoriu is bound
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