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Optimisation et contrôle stochastique appliqués à la finance



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Optimisation Et Contrôles Stochastiques Appliqués à la Finance

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Optimisation Et Contrôle Stochastique Appliqués À La Finance:

Optimisation et contrôle stochastique appliqués à la finance Huyên Pham, 2007-08-28 Ce livre présente les différents aspects et méthodes utilisés dans la résolution des problèmes d'optimisation stochastique avec en vue des applications plus spécifiques la finance Il expose graduellement les méthodes mathématiques en partant d'abord les idées intuitives puis en montrant précisément les résultats avec des démonstrations complètes et détaillées Chacune des méthodes est illustrée sur de nombreux exemples issus de la finance

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