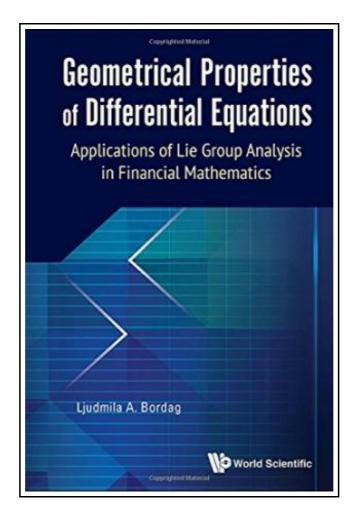
# Geometrical Properties of Differential Equations: Applications of the Lie Group Analysis in Financial Mathematics (Hardback)



Filesize: 4.47 MB

### Reviews

Great e book and beneficial one. It is amongst the most awesome pdf i actually have read through. You wont feel monotony at at any time of your own time (that's what catalogs are for relating to if you request me).

(Dorothy Daugherty)

## GEOMETRICAL PROPERTIES OF DIFFERENTIAL EQUATIONS: APPLICATIONS OF THE LIE GROUP ANALYSIS IN FINANCIAL MATHEMATICS (HARDBACK)



WORLD SCIENTIFIC PUBLISHING, Singapore, 2015. Hardback. Book Condition: New. 231 x 157 mm. Language: English . Brand New Book. This textbook is a short comprehensive and intuitive introduction to Lie group analysis of ordinary and partial differential equations. This practical-oriented material contains a large number of examples and problems accompanied by detailed solutions and figures. In comparison with the known beginner guides to Lie group analysis, the book is oriented toward students who are interested in financial mathematics, mathematical finance and economics. We provide the results of the Lie group analysis of actual models in Financial Mathematics using recent publications. These models are usually formulated as nonlinear partial differential equations and are rather difficult to make use of. With the help of Lie group analysis it is possible to describe some important properties of these models and to obtain interesting reductions in a clear and understandable algorithmic way. The book can serve as a short introduction for a further study of modern geometrical analysis applied to models in financial mathematics. It can also be used as textbook in a master s program, in an intensive compact course, or for self study. The textbook with a large number of examples will be useful not only for students who are interested in Financial Mathematics but also for people who are working in other areas of research that are not directly connected with Physics (for instance in such areas of Applied Mathematics like mathematical economy, bio systems, coding theory, etc.).

- Read Geometrical Properties of Differential Equations: Applications of the Lie Group Analysis in Financial Mathematics (Hardback) Online
- Download PDF Geometrical Properties of Differential Equations: Applications of the Lie Group Analysis in Financial Mathematics (Hardback)

### Relevant PDFs



The Frog Tells Her Side of the Story: Hey God, I m Having an Awful Vacation in Egypt Thanks to Moses! (Hardback)

Broadman Holman Publishers, United States, 2013. Hardback. Book Condition: New. Cory Jones (illustrator). 231 x 178 mm. Language: English . Brand New Book. Oh sure, we ll all heard the story of Moses and the...

Save eBook »



### Readers Clubhouse Set B Safe Streets (Paperback)

Barron s Educational Series, United States, 2006. Paperback. Book Condition: New. 231 x 147 mm. Language: English . Brand New Book. This is volume eight, Reading Level 2, in a comprehensive program (Reading Levels 1...

Save eBook »



Crochet: Learn How to Make Money with Crochet and Create 10 Most Popular Crochet Patterns for Sale: ( Learn to Read Crochet Patterns, Charts, and Graphs, Beginner's Crochet Guide with Pictures) (Paperback)

Createspace, United States, 2015. Paperback. Book Condition: New. 229 x 152 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*. Getting Your FREE Bonus Download this book, read it to the end and...

Save eBook »



I Am Reading: Nurturing Young Children s Meaning Making and Joyful Engagement with Any Book (Paperback)

Heinemann Educational Books, United States, 2015. Paperback. Book Condition: New.  $234 \times 185 \,$  mm. Language: English . Brand New Book. It s vital that we support young children s reading in ways that nurture healthy...

Save eBook »



Index to the Classified Subject Catalogue of the Buffalo Library; The Whole System Being Adopted from the Classification and Subject Index of Mr. Melvil Dewey, with Some Modifications. (Paperback)

Rarebooksclub.com, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*. This historic book may have numerous typos and missing text. Purchasers can usually...

Save eBook »