

Discretization of processes

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Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20420352&lokasi=lokal>

Abstrak

This book establishes the theory of how to go about estimating not just scalar parameters about a proposed model, but also the underlying structure of the model itself. Classic statistical tools are used, the law of large numbers, and the central limit theorem. Researchers have recently developed creative and original methods to use these tools in sophisticated (but highly technical) ways to reveal new details about the underlying structure. This book will be of special interest to researchers, combining the theory of mathematical finance with its investigation using market data, and it will also prove to be useful in a broad range of applications, such as to mathematical biology, chemical engineering, and physics.