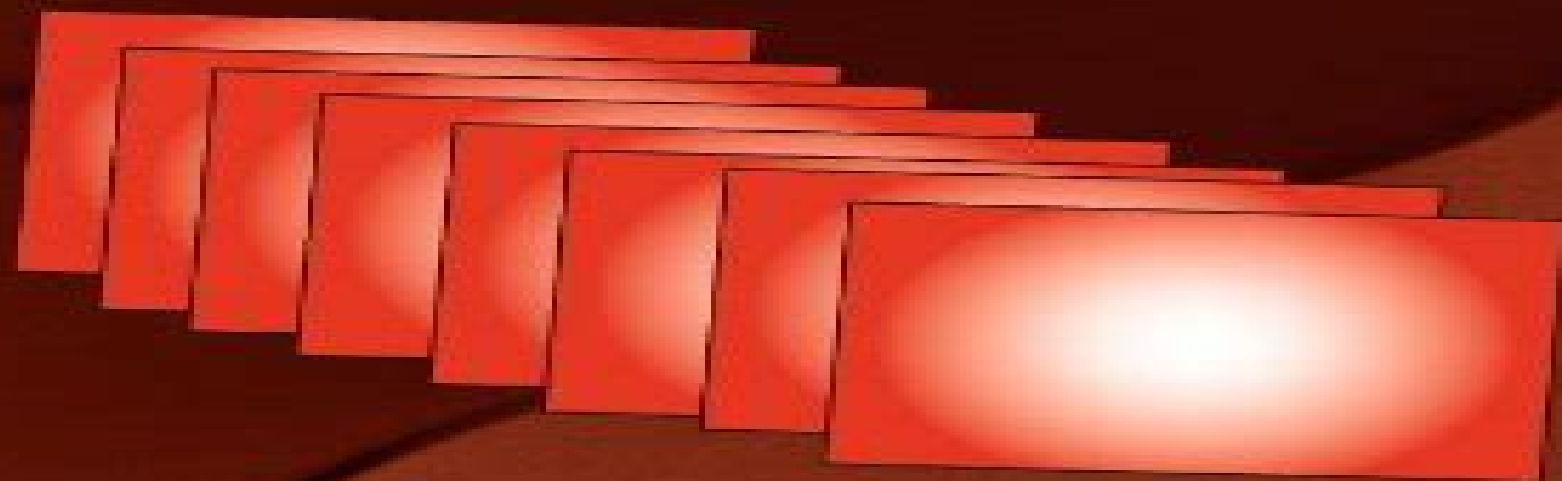


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# ADVANCED CALCULUS



**R. Creighton Buck**

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**Andrei D. Polyinin,Alexei Chernoutsan**



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introduces the theory of interest discrete and continuous random variables and probability stochastic processes linear programming the Fundamental Theorem of Finance option pricing hedging and portfolio optimization This third edition expands on the second by including a new chapter on the extensions of the Black Scholes model of option pricing and a greater number of exercises at the end of each chapter More background material and exercises added with solutions provided to the other chapters allowing the textbook to better stand alone as an introduction to financial mathematics The reader progresses from a solid grounding in multivariable calculus through a derivation of the Black Scholes equation its solution properties and applications The text attempts to be as self contained as possible without relying on advanced mathematical and statistical topics The material presented in this book will adequately prepare the reader for graduate level study in mathematical finance

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most challenging content in a simple format by adopting friendlier more approachable notations and using numerous examples to clarify complex themes The hope is both instructors and students will find in this single volume a refresher on topics necessary to further their courses and study

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There are several subjects in analysis that are frequently used in applied mathematics theoretical physics and engineering sciences such as complex variable ordinary differential equations special functions asymptotic methods integral transforms and distribution theory However for graduate students or upper level undergraduate students who are not going to specialize in these areas there is no need for them to study these subjects in great depth Instead it would probably be more beneficial for them to have an introduction to these topics so that when the need arises they know what approach to take With this in mind this set of lecture notes has been written for a one semester course Sufficient details have also been included to make it sufficiently adaptable for self study There are in total six chapters with each covering only a few topics Furthermore the chapters are all self contained The prerequisites for the readers of this book are advanced calculus a first course in ordinary differential equations and elementary complex variable

**The Theory of the Moiré Phenomenon** Isaac Amidror, 2007-03-16

Since The Theory of the Moiré Phenomenon was published it became the main reference book in its field It provided for the first time a complete unified and coherent theoretical approach for the explanation of the moiré phenomenon starting from the basics of the theory but also going in depth into more advanced research results However it is clear that a single book cannot cover the full breadth of such a vast subject and indeed this original volume admittedly concentrated on only some aspects of the moiré theory while other interesting topics had to be left out Perhaps the most important area that remained beyond the scope of the original book consists of the moiré effects that occur between correlated random or aperiodic structures These moiré effects are known as Glass patterns after Leon Glass who described them in the late 1960s However this branch of the moiré theory remained for many years less widely known and less understood than its periodic or repetitive counterpart Less widely known because moiré effects between aperiodic or random structures are less frequently encountered in everyday life and less understood because these effects did not easily lend themselves to the same mathematical methods that so nicely explained the classical moiré effects between periodic or repetitive structures

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