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### INVESTMENT SCIENCE

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*Oxford University Press, USA* **David G. Luenberger's Investment Science** has become the dominant seller in Master of Finance programs, Senior or Masters level engineering, economics and statistics programs, as well as the programs in Financial Engineering. The author gives thorough yet highly accessible mathematical coverage of the fundamental topics of introductory investments: fixed-income securities, modern portfolio theory and capital asset pricing theory, derivatives (futures, options, and swaps), and innovations in optimal portfolio growth and valuation of multi period risky investments. Throughout the text, Luenberger uses mathematics to present essential ideas about investments and their applications in business practice. The new edition is updated to include the significant advances in financial theory and practice. The text now includes two new chapters on Risk Measurement and Credit Risk and the expanded use of so-called real options, the characterization of volatility changes, and methods for incorporating such behavior in valuation. New exercise material and modifications to reflect the most recent financial changes have been made to nearly all chapters in this second edition.

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### SOLUTIONS MANUAL FOR INVESTMENT SCIENCE

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*Oxford University Press, USA* **Investment Science** is designed for the core theoretical finance course in quantitative investment and for those individuals interested in the current state of development in the field -- what the essential ideas are, how they are represented, how they can be used in actual investment practice, and where the field might be headed in the future. The coverage is similar to more intuitive texts but goes much farther in terms of mathematical content, featuring varying levels of mathematical sophistication throughout. The emphasis of the text is on the fundamental principles and how they can be mastered and transformed into solutions of important and interesting investment problems. End-of-the chapter exercises are also included, and unlike most books in the field, Investment Science does not concentrate on institutional detail, but instead focuses on methodology.

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### INTRODUCTION TO DYNAMIC SYSTEMS

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### THEORY, MODELS, AND APPLICATIONS

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*John Wiley & Sons Incorporated* **Difference and differential equations; Linear algebra; Linear state equations; Linear systems with constant coefficients; Positive systems; Markov chains; Concepts of control; Analysis of nonlinear systems; Some important dynamic systems; Optimal control.**

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### SOLUTIONS MANUAL FOR LANG'S LINEAR ALGEBRA

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*Springer Science & Business Media* **This solutions manual for Lang's Undergraduate Analysis** provides worked-out solutions for all problems in the text. They include enough detail so that a student can fill in the intervening details between any pair of steps.

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### AN INTRODUCTION TO MATHEMATICAL FINANCE WITH APPLICATIONS

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### UNDERSTANDING AND BUILDING FINANCIAL INTUITION

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*Springer* **This textbook** aims to fill the gap between those that offer a theoretical treatment without many applications and those that present and apply formulas without appropriately deriving them. The balance achieved will give readers a fundamental understanding of key financial ideas and tools that form the basis for building realistic models, including those that may become proprietary. Numerous carefully chosen examples and exercises reinforce the student's conceptual understanding and facility with applications. The exercises are divided into conceptual, application-based, and theoretical problems, which probe the material deeper. The book is aimed toward advanced undergraduates and first-year graduate students who are new to finance or want a more rigorous treatment of the mathematical models used within. While no background in finance is assumed, prerequisite math courses include multivariable calculus, probability, and linear algebra. The authors introduce additional mathematical tools as needed. The entire textbook is appropriate for a single year-long course on introductory mathematical finance. The self-contained design of the text allows for instructor flexibility in topics courses and those focusing on financial

derivatives. Moreover, the text is useful for mathematicians, physicists, and engineers who want to learn finance via an approach that builds their financial intuition and is explicit about model building, as well as business school students who want a treatment of finance that is deeper but not overly theoretical.

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### CONVEX OPTIMIZATION

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*Cambridge University Press* A comprehensive introduction to the tools, techniques and applications of convex optimization.

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### FOUNDATIONS OF MATHEMATICAL ECONOMICS

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*MIT Press* This book provides a comprehensive introduction to the mathematical foundations of economics, from basic set theory to fixed point theorems and constrained optimization. Rather than simply offer a collection of problem-solving techniques, the book emphasizes the unifying mathematical principles that underlie economics. Features include an extended presentation of separation theorems and their applications, an account of constraint qualification in constrained optimization, and an introduction to monotone comparative statics. These topics are developed by way of more than 800 exercises. The book is designed to be used as a graduate text, a resource for self-study, and a reference for the professional economist.

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### LINEAR AND NONLINEAR PROGRAMMING

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*Springer Science & Business Media* This third edition of the classic textbook in Optimization has been fully revised and updated. It comprehensively covers modern theoretical insights in this crucial computing area, and will be required reading for analysts and operations researchers in a variety of fields. The book connects the purely analytical character of an optimization problem, and the behavior of algorithms used to solve it. Now, the third edition has been completely updated with recent Optimization Methods. The book also has a new co-author, Yinyu Ye of California's Stanford University, who has written lots of extra material including some on Interior Point Methods.

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### HOW I BECAME A QUANT

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### INSIGHTS FROM 25 OF WALL STREET'S ELITE

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*John Wiley & Sons* Praise for How I Became a Quant "Led by two top-notch quants, Richard R. Lindsey and Barry Schachter, How I Became a Quant details the quirky world of quantitative analysis through stories told by some of today's most successful quants. For anyone who might have thought otherwise, there are engaging personalities behind all that number crunching!" --Ira Kawaller, Kawaller & Co. and the Kawaller Fund "A fun and fascinating read. This book tells the story of how academics, physicists, mathematicians, and other scientists became professional investors managing billions." --David A. Krell, President and CEO, International Securities Exchange "How I Became a Quant should be must reading for all students with a quantitative aptitude. It provides fascinating examples of the dynamic career opportunities potentially open to anyone with the skills and passion for quantitative analysis." --Roy D. Henriksson, Chief Investment Officer, Advanced Portfolio Management "Quants"--those who design and implement mathematical models for the pricing of derivatives, assessment of risk, or prediction of market movements--are the backbone of today's investment industry. As the greater volatility of current financial markets has driven investors to seek shelter from increasing uncertainty, the quant revolution has given people the opportunity to avoid unwanted financial risk by literally trading it away, or more specifically, paying someone else to take on the unwanted risk. How I Became a Quant reveals the faces behind the quant revolution, offering you?the?chance to learn firsthand what it's like to be a?quant today. In this fascinating collection of Wall Street war stories, more than two dozen quants detail their roots, roles, and contributions, explaining what they do and how they do it, as well as outlining the sometimes unexpected paths they have followed from the halls of academia to the front lines of an investment revolution.

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### OPTIMIZATION BY VECTOR SPACE METHODS

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*John Wiley & Sons* Engineers must make decisions regarding the distribution of expensive resources in a manner that will be economically beneficial. This problem can be realistically formulated and logically analyzed with optimization theory. This book shows engineers how to use optimization theory to solve complex problems. Unifies the large field of optimization with a few geometric principles. Covers functional analysis with a minimum of mathematics. Contains problems that relate to the applications in the book.

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### INFORMATION SCIENCE

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*Princeton University Press* From cell phones to Web portals, advances in information and communications technology have thrust society into an information age that is far-reaching, fast-moving, increasingly complex, and yet essential to modern life. Now, renowned scholar and author David Luenberger has produced Information Science, a text that distills and explains the most important concepts and insights at the core of this ongoing revolution. The book represents the material used in a widely acclaimed course offered at Stanford University. Drawing concepts from each of the constituent subfields that collectively comprise information science, Luenberger builds his book around the five "E's" of information: Entropy, Economics, Encryption, Extraction, and Emission. Each area directly impacts modern information products, services, and technology--everything from word processors to digital cash, database systems to decision making, marketing strategy to spread spectrum communication. To study these principles is to learn how English text, music, and pictures can be compressed, how it is possible to construct a digital signature that cannot simply be copied,

how beautiful photographs can be sent from distant planets with a tiny battery, how communication networks expand, and how producers of information products can make a profit under difficult market conditions. The book contains vivid examples, illustrations, exercises, and points of historic interest, all of which bring to life the analytic methods presented: Presents a unified approach to the field of information science Emphasizes basic principles Includes a wide range of examples and applications Helps students develop important new skills Suggests exercises with solutions in an instructor's manual

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## ACCOUNTING

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### TEXT AND CASES

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*Irwin/McGraw-Hill Accounting: Text & Cases*, by Anthony, Hawkins, and Merchant covers both financial and managerial accounting as well as broader managerial issues. Chapters 1 -14 cover financial accounting, while Chapters 15-21 cover management accounting, and Chapters 22-28 focus on broader issues of control and corporate strategy. The approximately 120 cases that make up most of the end of chapter material are a combination of classic Harvard style cases and extended problems, with 10 completely new cases added to the 13th edition. Accounting: Text and Cases is a product of lifelong dedication to the discipline of accounting, and users of the book benefit from a breadth of experience that is sure to enrich your course and your students.

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## MATHEMATICS FOR FINANCE

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### AN INTRODUCTION TO FINANCIAL ENGINEERING

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*Springer* This textbook contains the fundamentals for an undergraduate course in mathematical finance aimed primarily at students of mathematics. Assuming only a basic knowledge of probability and calculus, the material is presented in a mathematically rigorous and complete way. The book covers the time value of money, including the time structure of interest rates, bonds and stock valuation; derivative securities (futures, options), modelling in discrete time, pricing and hedging, and many other core topics. With numerous examples, problems and exercises, this book is ideally suited for independent study.

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## MANAGING INVESTMENT PORTFOLIOS

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### A DYNAMIC PROCESS

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*John Wiley & Sons* "A rare blend of a well-organized, comprehensive guide to portfolio management and a deep, cutting-edge treatment of the key topics by distinguished authors who have all practiced what they preach. The subtitle, A Dynamic Process, points to the fresh, modern ideas that sparkle throughout this new edition. Just reading Peter Bernstein's thoughtful Foreword can move you forward in your thinking about this critical subject." —Martin L. Leibowitz, Morgan Stanley "Managing Investment Portfolios remains the definitive volume in explaining investment management as a process, providing organization and structure to a complex, multipart set of concepts and procedures. Anyone involved in the management of portfolios will benefit from a careful reading of this new edition." —Charles P. Jones, CFA, Edwin Gill Professor of Finance, College of Management, North Carolina State University

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## DEVELOPING WINDOWS-BASED AND WEB-ENABLED INFORMATION SYSTEMS

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*CRC Press* Many professionals and students in engineering, science, business, and other application fields need to develop Windows-based and web-enabled information systems to store and use data for decision support, without help from professional programmers. However, few books are available to train professionals and students who are not professional programmers to develop these information systems. *Developing Windows-Based and Web-Enabled Information Systems* fills this gap, providing a self-contained, easy-to-understand, and well-illustrated text that explores current concepts, methods, and software tools for developing Windows-based and web-enabled information systems. Written in an easily accessible style, the book details current concepts, methods, and software tools for Windows-based and web-enabled information systems that store and use data. It is self-contained with easy-to-understand small examples to walk through concepts and implementation details along with large-scale case studies. The book describes data modeling methods including entity-relationship modeling, relational modeling and normalization, and object-oriented data modeling, to develop data models of a database. The author covers how to use software tools in the Microsoft application development environment, including Microsoft Access, MySQL, SQL, Visual Studio, Visual Basic, VBA, HTML, and XML, to implement databases and develop Windows-based and web-enabled applications with the database, graphical user interface, and program components. The book takes you through the entire process of developing a computer and network application for an information system, highlighting concepts and operation details. In each chapter, small data examples are used to manually walk through concepts and operational details. These features and more give you the conceptual understanding and practical skill required, even if you don't have a computer science background, to develop Windows-based or web-enabled applications for your specialized information system.

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## AN ELEMENTARY INTRODUCTION TO MATHEMATICAL FINANCE

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*Cambridge University Press* This textbook on the basics of option pricing is accessible to readers with limited mathematical training. It is for both professional traders and undergraduates studying the basics of finance. Assuming no prior knowledge of probability, Sheldon M. Ross offers clear, simple explanations of arbitrage, the Black-Scholes

option pricing formula, and other topics such as utility functions, optimal portfolio selections, and the capital assets pricing model. Among the many new features of this third edition are new chapters on Brownian motion and geometric Brownian motion, stochastic order relations and stochastic dynamic programming, along with expanded sets of exercises and references for all the chapters.

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## ESSENTIALS OF BUSINESS ANALYTICS

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### AN INTRODUCTION TO THE METHODOLOGY AND ITS APPLICATIONS

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*Springer* This comprehensive edited volume is the first of its kind, designed to serve as a textbook for long-duration business analytics programs. It can also be used as a guide to the field by practitioners. The book has contributions from experts in top universities and industry. The editors have taken extreme care to ensure continuity across the chapters. The material is organized into three parts: A) Tools, B) Models and C) Applications. In Part A, the tools used by business analysts are described in detail. In Part B, these tools are applied to construct models used to solve business problems. Part C contains detailed applications in various functional areas of business and several case studies. Supporting material can be found in the appendices that develop the pre-requisites for the main text. Every chapter has a business orientation. Typically, each chapter begins with the description of business problems that are transformed into data questions; and methodology is developed to solve these questions. Data analysis is conducted using widely used software, the output and results are clearly explained at each stage of development. These are finally transformed into a business solution. The companion website provides examples, data sets and sample code for each chapter.

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## DESIGN AND ANALYSIS OF LEAN PRODUCTION SYSTEMS

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*John Wiley & Sons* **Market\_Desc:** Management consultants and production control professionals in discrete parts manufacturing (both electronics and mechanical parts industries) **Special Features:** · Multi-level inventory material-Organized by topic and chronologically. · Covers supply chain integration issues within plant models **About The Book:** This book covers the design and improvement of single and multistage production systems. Following the standard production planning and scheduling decision hierarchy, it describes the inputs and outputs at each level of the decision hierarchy and one or more decision approaches. The assumptions leading to each approach are included along with the details of the model and the corresponding solution. Modern system concepts and the engineering methods for creating lean production systems are included.

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## MACHINE LEARNING REFINED

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### FOUNDATIONS, ALGORITHMS, AND APPLICATIONS

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*Cambridge University Press* Providing a unique approach to machine learning, this text contains fresh and intuitive, yet rigorous, descriptions of all fundamental concepts necessary to conduct research, build products, tinker, and play. By prioritizing geometric intuition, algorithmic thinking, and practical real world applications in disciplines including computer vision, natural language processing, economics, neuroscience, recommender systems, physics, and biology, this text provides readers with both a lucid understanding of foundational material as well as the practical tools needed to solve real-world problems. With in-depth Python and MATLAB/OCTAVE-based computational exercises and a complete treatment of cutting edge numerical optimization techniques, this is an essential resource for students and an ideal reference for researchers and practitioners working in machine learning, computer science, electrical engineering, signal processing, and numerical optimization.

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## FORTHCOMING BOOKS

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### FEEDBACK SYSTEMS

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*Princeton University Press* **The essential introduction to the principles and applications of feedback systems—now fully revised and expanded** This textbook covers the mathematics needed to model, analyze, and design feedback systems. Now more user-friendly than ever, this revised and expanded edition of Feedback Systems is a one-volume resource for students and researchers in mathematics and engineering. It has applications across a range of disciplines that utilize feedback in physical, biological, information, and economic systems. Karl Åström and Richard Murray use techniques from physics, computer science, and operations research to introduce control-oriented modeling. They begin with state space tools for analysis and design, including stability of solutions, Lyapunov functions, reachability, state feedback observability, and estimators. The matrix exponential plays a central role in the analysis of linear control systems, allowing a concise development of many of the key concepts for this class of models. Åström and Murray then develop and explain tools in the frequency domain, including transfer functions, Nyquist analysis, PID control, frequency domain design, and robustness. Features a new chapter on design principles and tools, illustrating the types of problems that can be solved using feedback Includes a new chapter on fundamental limits and new material on the Routh-Hurwitz criterion and root locus plots Provides exercises at the end of every chapter Comes with an electronic solutions manual An ideal textbook for undergraduate and graduate students Indispensable for researchers seeking a self-contained resource on control theory

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## INTRODUCTION TO LINEAR AND NONLINEAR PROGRAMMING

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## OPTIMIZATION IN OPERATIONS RESEARCH

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*Prentice Hall* For first courses in operations research, operations management Optimization in Operations Research, Second Edition covers a broad range of optimization techniques, including linear programming, network flows, integer/combinational optimization, and nonlinear programming. This dynamic text emphasizes the importance of modeling and problem formulation and how to apply algorithms to real-world problems to arrive at optimal solutions. Use a program that presents a better teaching and learning experience-for you and your students. Prepare students for real-world problems: Students learn how to apply algorithms to problems that get them ready for their field. Use strong pedagogy tools to teach: Key concepts are easy to follow with the text's clear and continually reinforced learning path. Enjoy the text's flexibility: The text features varying amounts of coverage, so that instructors can choose how in-depth they want to go into different topics.

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## FUNDAMENTALS OF NANOELECTRONICS

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*Prentice Hall* For undergraduate courses in nanoelectronics. This is the first actual nanoelectronics textbook for undergraduate engineering and applied sciences students. It provides an introduction to nanoelectronics, as well as a self-contained overview of the necessary physical concepts — taking a fairly gentle but serious approach to a field that will be extremely important in the near future.

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## AIMMS OPTIMIZATION MODELING

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*Lulu.com* The AIMMS Optimization Modeling book provides not only an introduction to modeling but also a suite of worked examples. It is aimed at users who are new to modeling and those who have limited modeling experience. Both the basic concepts of optimization modeling and more advanced modeling techniques are discussed. The Optimization Modeling book is AIMMS version independent.

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## THE MAP AND THE TERRITORY

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## RISK, HUMAN NATURE, AND THE FUTURE OF FORECASTING

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*Penguin* Explains how the financial crisis has challenged fundamental assumptions about leading economic models, drawing on twenty-first-century technologies and the expertise of behavioral economists to outline new forecasting practices.

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## FOCUS ON PERSONAL FINANCE

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## MODELING AND ANALYSIS OF MANUFACTURING SYSTEMS

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*John Wiley & Sons Incorporated* Manufacturing models - Assembly lines : reliable serial systems - Transfer lines and general serial systems - Shop scheduling with many products - Flexible manufacturing systems - Machine setup and operation sequencing - Material handling systems - Warehousing : storage and retrieval systems - General manufacturing systems : analytical queueing models - General manufacturing systems : empirical simulation models.

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## ECONOMISTS' MATHEMATICAL MANUAL

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*Springer Science & Business Media* This volume presents mathematical formulas and theorems commonly used in economics. It offers the first grouping of this material for a specifically economist audience, and it includes formulas like Roy's identity and Leibniz's rule.

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## HANDBOOK OF PORTFOLIO CONSTRUCTION

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## CONTEMPORARY APPLICATIONS OF MARKOWITZ TECHNIQUES

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*Springer Science & Business Media* Portfolio construction is fundamental to the investment management process. In the 1950s, Harry Markowitz demonstrated the benefits of efficient diversification by formulating a mathematical program for generating the "efficient frontier" to summarize optimal trade-offs between expected return and risk. The Markowitz framework continues to be used as a basis for both practical portfolio construction and emerging research in financial economics. Such concepts as the Capital Asset Pricing Model (CAPM) and the Arbitrage Pricing Theory (APT), for example, provide the foundation for setting benchmarks, for predicting returns and risk, and for performance measurement. This volume showcases original essays by some of today's most prominent academics and practitioners in the field on the contemporary application of Markowitz techniques. Covering a wide spectrum of topics, including portfolio selection, data mining tests, and multi-factor risk models, the book presents a comprehensive approach to portfolio construction tools, models, frameworks, and analyses, with both practical and theoretical implications.

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## PRINCIPLES OF DATA MINING

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*MIT Press* The first truly interdisciplinary text on data mining, blending the contributions of information science, computer science, and statistics. The growing interest in data mining is motivated by a common problem across disciplines: how does one store, access, model, and ultimately describe and understand very large data sets? Historically, different aspects of data mining have been addressed independently by different disciplines. This is the

first truly interdisciplinary text on data mining, blending the contributions of information science, computer science, and statistics. The book consists of three sections. The first, foundations, provides a tutorial overview of the principles underlying data mining algorithms and their application. The presentation emphasizes intuition rather than rigor. The second section, data mining algorithms, shows how algorithms are constructed to solve specific problems in a principled manner. The algorithms covered include trees and rules for classification and regression, association rules, belief networks, classical statistical models, nonlinear models such as neural networks, and local "memory-based" models. The third section shows how all of the preceding analysis fits together when applied to real-world data mining problems. Topics include the role of metadata, how to handle missing data, and data preprocessing.

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## **THE PERFORMANCE ECONOMY**

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*Springer* This updated and revised edition outlines strategies and models for how to use technology and knowledge to improve performance, create jobs and increase income. It shows what skills will be required to produce, sell and manage performance over time, and how manual jobs can contribute to reduce the consumption of non-renewable resources.

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## **FORESTRY ECONOMICS**

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### **A MANAGERIAL APPROACH**

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*Routledge* Forestry Economics introduces students and practitioners to all aspects of the management and economics of forestry. The book adopts the approach of managerial economics textbooks and applies this to the unique processes and problems faced by managers of forests. While most forestry economics books are written by economists for future economists, what many future forest and natural resource managers need is to understand what economic information is and how to use it to make better business and management decisions. John E. Wagner draws on his twenty years of experience teaching and working in the field of forest resource economics to present students with an accessible understanding of the unique production processes and problems faced by forest and other natural resource managers. There are three unique features of this book: The first is its organization. The material is organized around two common economic models used in forest and natural resources management decision making. The second is the use of case studies from various disciplines: Outdoor and Commercial Recreation, Wood Products Engineering, Forest Products, and Forestry. The purpose of these case studies is to provide students with applications of the concepts being discussed within the text. The third is revisiting the question of how to use economic information to make better business decisions at the end of each chapter. This ties each chapter to the preceding ones and reinforces the hypothesis that a solid working knowledge of these economic models and the information they contain are necessary for making better business decisions. This textbook is an invaluable source of clear and accessible information on forestry economics and management for not only economics students, but for students of other disciplines and those already working in forestry and natural resources.

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## **ENGINEERING OPTIMIZATION**

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### **THEORY AND PRACTICE**

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*New Age International* A Rigorous Mathematical Approach To Identifying A Set Of Design Alternatives And Selecting The Best Candidate From Within That Set, Engineering Optimization Was Developed As A Means Of Helping Engineers To Design Systems That Are Both More Efficient And Less Expensive And To Develop New Ways Of Improving The Performance Of Existing Systems. Thanks To The Breathtaking Growth In Computer Technology That Has Occurred Over The Past Decade, Optimization Techniques Can Now Be Used To Find Creative Solutions To Larger, More Complex Problems Than Ever Before. As A Consequence, Optimization Is Now Viewed As An Indispensable Tool Of The Trade For Engineers Working In Many Different Industries, Especially The Aerospace, Automotive, Chemical, Electrical, And Manufacturing Industries. In Engineering Optimization, Professor Singiresu S. Rao Provides An Application-Oriented Presentation Of The Full Array Of Classical And Newly Developed Optimization Techniques Now Being Used By Engineers In A Wide Range Of Industries. Essential Proofs And Explanations Of The Various Techniques Are Given In A Straightforward, User-Friendly Manner, And Each Method Is Copiously Illustrated With Real-World Examples That Demonstrate How To Maximize Desired Benefits While Minimizing Negative Aspects Of Project Design. Comprehensive, Authoritative, Up-To-Date, Engineering Optimization Provides In-Depth Coverage Of Linear And Nonlinear Programming, Dynamic Programming, Integer Programming, And Stochastic Programming Techniques As Well As Several Breakthrough Methods, Including Genetic Algorithms, Simulated Annealing, And Neural Network-Based And Fuzzy Optimization Techniques. Designed To Function Equally Well As Either A Professional Reference Or A Graduate-Level Text, Engineering Optimization Features Many Solved Problems Taken From Several Engineering Fields, As Well As Review Questions, Important Figures, And Helpful References. Engineering Optimization Is A Valuable Working Resource For Engineers Employed In Practically All Technological Industries. It Is Also A Superior Didactic Tool For Graduate Students Of Mechanical, Civil, Electrical, Chemical And Aerospace Engineering.

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## **NUMERICAL METHODS IN FINANCE AND ECONOMICS**

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### **A MATLAB-BASED INTRODUCTION**

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*John Wiley & Sons* A state-of-the-art introduction to the powerful mathematical and statistical tools used in the field of finance The use of mathematical models and numerical techniques is a practice employed by a growing number of

applied mathematicians working on applications in finance. Reflecting this development, *Numerical Methods in Finance and Economics: A MATLAB?-Based Introduction, Second Edition* bridges the gap between financial theory and computational practice while showing readers how to utilize MATLAB?-the powerful numerical computing environment--for financial applications. The author provides an essential foundation in finance and numerical analysis in addition to background material for students from both engineering and economics perspectives. A wide range of topics is covered, including standard numerical analysis methods, Monte Carlo methods to simulate systems affected by significant uncertainty, and optimization methods to find an optimal set of decisions. Among this book's most outstanding features is the integration of MATLAB?, which helps students and practitioners solve relevant problems in finance, such as portfolio management and derivatives pricing. This tutorial is useful in connecting theory with practice in the application of classical numerical methods and advanced methods, while illustrating underlying algorithmic concepts in concrete terms. Newly featured in the Second Edition: \* In-depth treatment of Monte Carlo methods with due attention paid to variance reduction strategies \* New appendix on AMPL in order to better illustrate the optimization models in Chapters 11 and 12 \* New chapter on binomial and trinomial lattices \* Additional treatment of partial differential equations with two space dimensions \* Expanded treatment within the chapter on financial theory to provide a more thorough background for engineers not familiar with finance \* New coverage of advanced optimization methods and applications later in the text *Numerical Methods in Finance and Economics: A MATLAB?-Based Introduction, Second Edition* presents basic treatments and more specialized literature, and it also uses algebraic languages, such as AMPL, to connect the pencil-and-paper statement of an optimization model with its solution by a software library. Offering computational practice in both financial engineering and economics fields, this book equips practitioners with the necessary techniques to measure and manage risk.

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### MODERN PORTFOLIO THEORY AND INVESTMENT ANALYSIS

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*John Wiley & Sons* An excellent resource for investors, *Modern Portfolio Theory and Investment Analysis, 9th Edition* examines the characteristics and analysis of individual securities as well as the theory and practice of optimally combining securities into portfolios. A chapter on behavioral finance is included, aimed to explore the nature of individual decision making. A chapter on forecasting expected returns, a key input to portfolio management, is also included. In addition, investors will find material on value at risk and the use of simulation to enhance their understanding of the field.

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### DIGITAL SIGNAL PROCESSING, 4E

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*Pearson Education India* This fourth edition covers the fundamentals of discrete-time signals, systems, and modern digital signal processing. Appropriate for students of electrical engineering, computer engineering, and computer science, the book is suitable for undergraduate and graduate courses and provides balanced coverage of both theory and practical applications.

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### MATHEMATICAL MODELING IN ECONOMICS, ECOLOGY AND THE ENVIRONMENT

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*Springer Science & Business Media* The problems of interrelation between human economics and natural environment include scientific, technical, economic, demographic, social, political and other aspects that are studied by scientists of many specialities. One of the important aspects in scientific study of environmental and ecological problems is the development of mathematical and computer tools for rational management of economics and environment. This book introduces a wide range of mathematical models in economics, ecology and environmental sciences to a general mathematical audience with no in-depth experience in this specific area. Areas covered are: controlled economic growth and technological development, world dynamics, environmental impact, resource extraction, air and water pollution propagation, ecological population dynamics and exploitation. A variety of known models are considered, from classical ones (Cobb Douglass production function, Leontief input-output analysis, Solow models of economic dynamics, Verhulst-Pearl and Lotka-Volterra models of population dynamics, and others) to the models of world dynamics and the models of water contamination propagation used after Chernobyl nuclear catastrophe. Special attention is given to modelling of hierarchical regional economic-ecological interaction and technological change in the context of environmental impact. XIII XIV Construction of Mathematical Models ...

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### INTRODUCTION TO POLYMER SCIENCE AND CHEMISTRY

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#### A PROBLEM-SOLVING APPROACH

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*CRC Press* With such a wide diversity of properties and applications, is it any wonder that industry and academia have such a fascination with polymers? A solid introduction to such an enormous and important field is critical to the modern polymer scientist-to-be, but most of the available books do not stress practical problem solving or include recent advances. Serving as the polymer book for the new millennium, *Introduction to Polymer Science and Chemistry: A Problem Solving Approach* unites the fundamentals of polymer science and polymer chemistry in a seamless presentation. Emphasizing polymerization kinetics, the author uses a unique question-and-answer approach when developing theory or introducing new concepts. The first four chapters introduce polymer science, focusing on physical and molecular properties, solution behavior, and molecular weights. The remainder of the book explores polymer chemistry, devoting individual, self-contained chapters to the main types of polymerization reactions: condensation; free radical; ionic; coordination; and ring-opening. It introduces recent advances such as supramolecular polymerization, hyperbranching, photoemulsion polymerization, the grafting-from polymerization process, polymer

brushes, living/controlled radical polymerization, and immobilized metallocene catalysts. With numerical problems accompanying the discussion at every step along with numerous end-of-chapter exercises, **Introduction to Chemical Polymer Science: A Problem Solving Approach** is an ideal introductory text and self-study vehicle for mastering the principles and methodologies of modern polymer science and chemistry.

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### **A SIGNAL PROCESSING PERSPECTIVE OF FINANCIAL ENGINEERING**

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*Now Publishers* **A Signal Processing Perspective of Financial Engineering** provides straightforward and systematic access to financial engineering for researchers in signal processing and communications