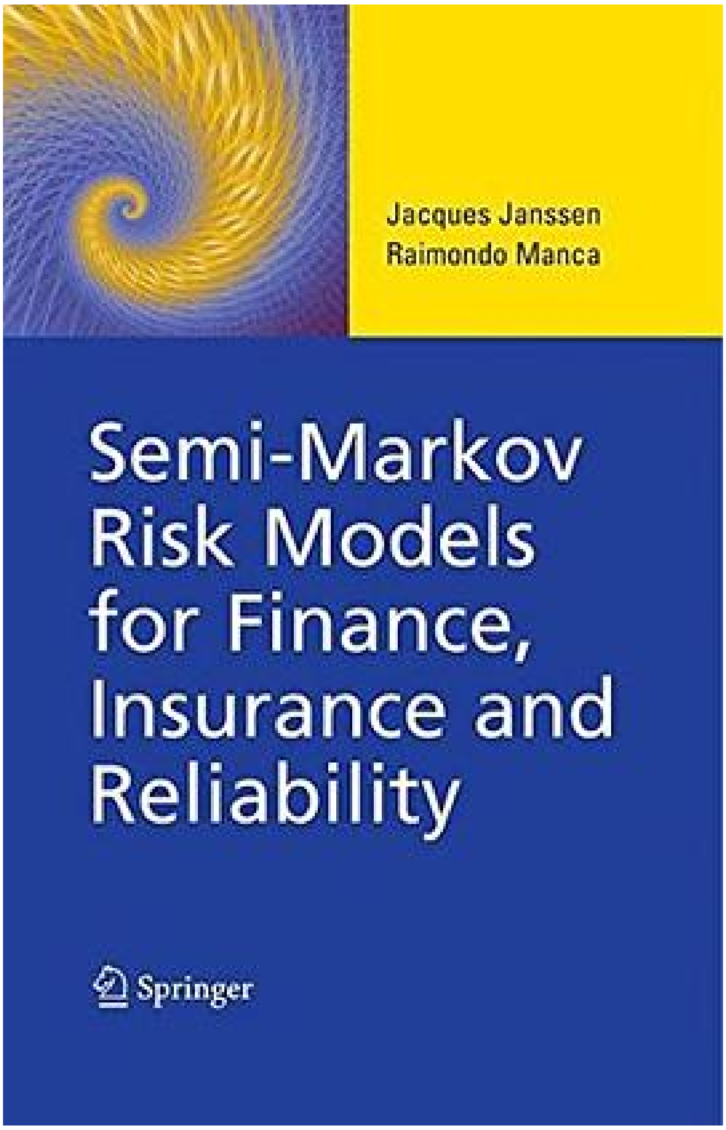
Semi-Markov Risk Models for Finance, Insurance and Reliability



Semi-Markov Risk Models for Finance, Insurance and Reliability_下载链接1_

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Everyone working in related fields from applied mathematicians to statisticians to actuaries and operations researchers will find this a brilliantly useful practical text. The book presents applications of semi-Markov processes in finance, insurance and reliability, using real-life problems as examples. After a presentation of the main probabilistic tools necessary for understanding of the book, the authors show how to apply semi-Markov processes in finance, starting from the axiomatic definition and continuing eventually to the most advanced financial tools.

作者介绍:

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