

Complexity and Information



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The twin themes of computational complexity and information pervade this 1998 book. It starts with an introduction to the computational complexity of continuous mathematical models, that is, information-based complexity. This is then used to illustrate a variety of topics, including breaking the curse of dimensionality, complexity of path integration, solvability of ill-posed problems, the value of information in computation, assigning values to mathematical hypotheses, and new, improved methods for mathematical finance. The style is informal, and the goals are exposition, insight and motivation. A comprehensive bibliography is provided, to which readers are referred for precise statements of results and their proofs. As the first introductory book on the subject it will be invaluable as a guide to the area for the many students and researchers whose disciplines, ranging from physics to finance, are influenced by the computational complexity of continuous problems.

作者介绍:

目录:

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Information

Complexity

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