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Closed-form Solutions for Linear Regulator Design of Mechanical Systems Including Optimal Weighting Matrix Selection Closed-form Solutions for Drug Transport through Controlled-Release Devices in Two and Three Dimensions Closed-form Solutions for Drug Transport through Controlled-Release Devices in Two and Three Dimensions Eigenvalues of Inhomogeneous Structures Closed-form Approximate Solutions to the Oscillatory Plasma Continuity Equations American Options, the Method of Images and Closed Form Solutions Thermo-Hydro-Mechanical-Chemical Processes in Fractured Porous Media: Modelling and Benchmarking First-order Closed-form Solutions to Dynamic Decentralised Control Problems Queueing Networks Numerical Methods and Optimization Differential Equations Real Exchange Rates and Productivity Closed-Form Solutions for Pricing Credit-Risky Bonds and Bond Options Closed Form Solutions of Linear Difference Equations Identifying the Class of Term Structure Models Possessing Closed-form Solutions for Bond and Bond-option Prices Closed Form Solutions of Some Singular Integral Equations closed form solutions for computing the intersection between two disks in 3-d Closed-Form Solutions for European and Digital Calls in the Hull and White Stochastic Volatility Model and Their Relation to Locally R-Minimizing and Delta Hedges Impact Response of Composite Laminates Problems and Solutions in Differential Geometry, Lie Series, Differential Forms, Relativity and Applications Some Comments on Convergence Onto Mode Form Solutions in Impulsively Loaded Piecewise Linear Rigid-plastic Structures Analysis of Thin Circular Plates Closed-Form

Solutions for Extreme-Case Distortion Risk Measures and Applications to Robust Portfolio Management Closed Form Solutions for Term Structure Derivatives with Log-Normal Interest Rates Closed Form Solutions in Asset Pricing Product Form Solutions for Closed Synchronized Systems of Stochastic Sequential Processes Discrete Closed Form Solutions for Barrier Options Closed Form Solutions in Economics Problems and Solutions in Mathematical Finance Product Form Solutions to Production Systems with Simultaneous Resource Possesion Closed Form Solutions to the Optimality Equation of Minimal Norm Actuation On Dynamic Plastic Mode Form Solutions Closed Form Solutions of Maxwell's Equations in the Computer Age Solutions Non Permanent Form Solutions in the Hamiltonian Formulation of Surface Water Waves Closed Form Solutions for the Time-dependent Behaviour of Composite Beams with Partial Interaction Some Recent Results on Closed Form Solutions of Ordinary Differential Equations Some Product Form Solutions of Multi-class Closed Queueing Networks with Blocking Closed-form solutions to dynamic stochastic choice problems Closed Form Solutions for Term Structure Derivatives with Log-normal Interest Rates

Provides solutions for two- and three-dimensional linear models of controlled-release systems Real-world applications are taken from used to help illustrate the methods in Cartesian, cylindrical and spherical coordinate systems Covers the modeling of drug-delivery systems and provides mathematical tools to evaluate and build controlled-release devices Includes classical and analytical techniques to solve boundary-value problems involving two- and three-dimensional partial differential equations Provides detailed examples, case studies and step-by-step analytical solutions to relevant problems using popular computational software Detailed guidance on the mathematics behind equity derivatives Problems and Solutions in Mathematical Finance Volume II is an innovative

reference for quantitative practitioners and students, providing guidance through a range of mathematical problems encountered in the finance industry. This volume focuses solely on equity derivatives problems, beginning with basic problems in derivatives securities before moving on to more advanced applications, including the construction of volatility surfaces to price exotic options. By providing a methodology for solving theoretical and practical problems, whilst explaining the limitations of financial models, this book helps readers to develop the skills they need to advance their careers. The text covers a wide range of derivatives pricing, such as European, American, Asian, Barrier and other exotic options. Extensive appendices provide a summary of important formulae from calculus, theory of probability, and differential equations, for the convenience of readers. As Volume II of the four-volume Problems and Solutions in Mathematical Finance series, this book provides clear explanation of the mathematics behind equity derivatives, in order to help readers gain a deeper understanding of their mechanics and a firmer grasp of the calculations. Review the fundamentals of equity derivatives Work through problems from basic securities to advanced exotics pricing Examine numerical methods and detailed derivations of closed-form solutions Utilise formulae for probability, differential equations, and more Mathematical finance relies on mathematical models, numerical methods, computational algorithms and simulations to make trading, hedging, and investment decisions. For the practitioners and graduate students of quantitative finance, Problems and Solutions in Mathematical Finance Volume II provides essential guidance principally towards the subject of equity derivatives. This paper considers solutions for a class of optimal stopping problems, maximising the expected product of a Wiener process and a positive decreasing scale function. The general approach to such problems involves a partial differential equation with movable boundary. The method of images is a useful tool for

solving fixed-boundary PDE problems. We adapt this method to a sub-class of movable boundary problems. When the scale function in the original problem is a survival function of Generalised Pareto (GPD) type, we use a self-similarity property to reduce the PDE to an ODE. This ODE was widely studied in the 19th century, and the solution involves confluent hypergeometric functions. In cases of integer parameters, we give simpler closed form solutions involving the normal distribution function. The same approach also works when the Wiener process is reflected at zero. Wiley-Interscience Series in Systems and Optimization Queueing Networks Customers, Signals and Product Form Solutions Xiuli Chao, New Jersey Institute of Technology, USA Masakiyo Miyazawa, Science University of Tokyo, Japan Michael Pinedo, New York University, USA 'Mathematically beautiful and elegant yet has much practical application' - Professor Richard Weber The first mathematical analysis of a queueing problem concerned the use of early telephone switches. Since then, emerging technologies such as those in telecommunications and the manufacturing industry have prompted considerable interest and activity in the field. Much of the current research has been enabled by recent, rapid advances in computer technology making large scale simulations and complex approximations possible. Today, queueing systems play an integral role in the performance evaluation and optimization of computer, communication. manufacturing and transportation systems. Includes: * Discussion on the fundamental structures of queueing network models * The latest developments in the field * Thorough examination of numerous applications * Exercises at the end of each chapter * Coverage of queueing networks with signals * Discussion of future research developments With the advances in information technology, many networks have, in addition to conventional jobs, signals and messages circulating throughout the system. A signal carries information and instructions and may trigger complex simultaneous events. The objective of this book is

to present, in a unified framework, the latest developments in queueing networks with signals, After introducing the foundations in the first four chapters, Chapters 5 through to 8 cover a number of different queueing network models with various features. Chapters 9 to 11 focus on more fundamental structures of queueing networks and Chapter 12 presents a framework for discrete time queueing network models. The text is illustrated throughout with numerous examples. Graduate students in operations research, computer science, electrical engineering and applied mathematics will find this text accessible and invaluable. An essential reference for operation researchers and computer scientists working on queueing problems in computing, manufacturing and communications networks. We derive a unified model which gives closed form solutions for caps and floors written on interest rates as well as puts and calls written on zero-coupon bonds. The crucial assumption is that forward rates with a compounding period that matches the contract, which we want to price, is log normally distributed. Moreover, this assumption is shown to be consistent with the Heath-Jarrow-Morton model for a specific choice of volatility. This paper summarizes the famous closed form solutions in economics. Part 1 is producer theory, part 2 is consumer theory, part 3 is competitive equilibrium, part 4 is game theory. Initial training in pure and applied sciences tends to present problem-solving as the process of elaborating explicit closed-form solutions from basic principles, and then using these solutions in numerical applications. This approach is only applicable to very limited classes of problems that are simple enough for such closed-form solutions to exist. Unfortunately, most real-life problems are too complex to be amenable to this type of treatment. Numerical Methods – a Consumer Guide presents methods for dealing with them. Shifting the paradigm from formal calculus to numerical computation, the text makes it possible for the reader to · discover how to escape the dictatorship of those particular cases

that are simple enough to receive a closed-form solution, and thus gain the ability to solve complex, real-life problems; · understand the principles behind recognized algorithms used in state-of-the-art numerical software; · learn the advantages and limitations of these algorithms, to facilitate the choice of which pre-existing bricks to assemble for solving a given problem; and · acquire methods that allow a critical assessment of numerical results. Numerical Methods – a Consumer Guide will be of interest to engineers and researchers who solve problems numerically with computers or supervise people doing so, and to students of both engineering and applied mathematics. This volume presents a collection of problems and solutions in differential geometry with applications. Both introductory and advanced topics are introduced in an easy-to-digest manner, with the materials of the volume being self-contained. In particular, curves, surfaces, Riemannian and pseudo-Riemannian manifolds, Hodge duality operator, vector fields and Lie series, differential forms, matrix-valued differential forms, Maurer–Cartan form, and the Lie derivative are covered. Readers will find useful applications to special and general relativity, Yang–Mills theory, hydrodynamics and field theory. Besides the solved problems, each chapter contains stimulating supplementary problems and software implementations are also included. The volume will not only benefit students in mathematics, applied mathematics and theoretical physics, but also researchers in the field of differential geometry. Request Inspection Copy The paper discusses the significance and calculation of dynamic plastic mode form solutions for small deflections of structures of rigid-perfectly plastic materials subjected to load systems of fixed distribution and magnitude. These solutions have separated form, with velocity the product of a scalar function of time by a vector-valued function of space variables. The relation is shown on the one hand to mode form solutions for a structure of viscoplastic material and on the other hand to limit load solutions for those of perfectly

plastic behavior. Numerical examples are given for circular plates of material obeying Tresca and Mises' Laws. (Author). The present book provides guidance to understanding complicated coupled processes based on the experimental data available and implementation of developed algorithms in numerical codes. Results of selected test cases in the fields of closed-form solutions (e.g., deformation processes), single processes (such as groundwater flow) as well as coupled processes are presented. It is part of the OpenGeoSys initiative - an open source project to share knowledge and experience in environmental analysis and scientific computation with the community. This paper derives an analytic expression for the distribution of the average volatility $ frac{1}{T-t} int_t^T sigma_s^2 ds$ in the stochastic volatility model of Hull and White. This result answers a longstanding question, posed by Hull and White (Journal of Finance 42, 1987), whether such an analytic form exists. Our findings are applied to obtain closed-form solutions for European and Digital call option prices. The paper also provides an explicit solution for the Delta hedge of a European call. Moreover, it is proved that the Delta hedge under the minimal martingale measure coincides with the locally R-minimizing hedge in the model considered here. Extreme-case (worst-case and best-case) risk measures refer to the extreme (maximal and minimal) values for risk measures when only partial information of the underlying risk is available. We obtain closed-form solutions for extreme-case distortion risk measures with the first two moments of the underlying risks available, which completely generalizes the worst-case Value-at-Risk and Expected Shortfall in some classic literature. We characterize the extreme-case distributions that offers great intuition related to the choice of distortion functions. This book provides an introduction to the theory and application of the solution of differential equations using symmetries, a technique of great value in mathematics and the physical sciences. In many branches of physics, mathematics, and engineering, solving a

problem means a set of ordinary or partial differential equations. Nearly all methods of constructing closed form solutions rely on symmetries. The theory and application of such methods have therefore attracted increasing attention in the last two decades. In this text the emphasis is on how to find and use the symmetries in different cases. Many examples are discussed, and the book includes more than 100 exercises. This book will form an introduction accessible to beginning graduate students in physics, applied mathematics, and engineering. Advanced graduate students and researchers in these disciplines will find the book an invaluable reference. This survey summarizes the famous closed form solutions to asset pricing models in both discrete and continuous time. This note considers many different stochastic processes for consumption growth: log-normal, Markov Chain, jumps (disasters), AR-1, AR-p, GBM, OU, Ito with jumps. Many different types of preferences are also studied: Risk Neutral, CRRA, Habit, Epstein-Zin. This paper examines the impact of productivity shocks on real exchange rate fluctuations in a dynamic international general equilibrium model with nontraded goods. The model predicts a close association between relative technology shocks and bilateral real exchange rate movements. Empirical results based on the data for Group of Seven countries are consistent with the predicted theoretical correlations. Using Johansen and Juselius (1990) multivariate cointegration tests the study finds that a statistically significant relationship exists between bilateral real exchange rates and international productivity differentials in the traded and nontraded sectors. This paper proposes closed-form solutions for pricing credit-risky discount bonds and their European call and put options in the intensity-based reduced-form framework, assuming the stochastic dynamics of both the risk-free interest rate and the credit-spread are driven by two correlated Ho-Lee models [T.S.Y. Ho, S.B. Lee, Term structure movements and pricing interest rates contingent claims, Journal of Finance 41 (5) (1986) 1011-1029]. The results

are easily to implement, and require very few parameters which are directly implied from market data. ABSTRACT: In this thesis we present an algorithm that finds closed form solutions for homogeneous linear recurrence equations. The key idea is transforming an input operator Linp to an operator Lg with known solutions. The main problem of this idea is how to find a solved equation Lg to which Linp can be reduced. To solve this problem, we use local data of a difference operator, that is invariant under the transformation. The engineering community generally accepts that there exists only a small set of closed-form solutions for simple cases of bars, beams, columns, and plates. Despite the advances in powerful computing and advanced numerical techniques, closed-form solutions remain important for engineering; these include uses for preliminary design, for evaluation Provides solutions for two- and three-dimensional linear models of controlled-release systems Real-world applications are taken from used to help illustrate the methods in Cartesian, cylindrical and spherical coordinate systems Covers the modeling of drug-delivery systems and provides mathematical tools to evaluate and build controlled-release devices Includes classical and analytical techniques to solve boundary-value problems involving two- and three-dimensional partial differential equations Provides detailed examples, case studies and step-by-step analytical solutions to relevant problems using popular computational software

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