ORDINARY DIFFERENTIAL EQUATIONS AND STABILITY THEORY

AN INTRODUCTION

DAVID A. SÁNCHEZ

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Daniel J. Duffy

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been used for many application areas such as fluid dynamics heat transfer semiconductor simulation and astrophysics to name just a few In this book we apply the same techniques to pricing real life derivative products We use both traditional or well known methods as well as a number of advanced schemes that are making their way into the QF literature Crank Nicolson exponentially fitted and higher order schemes for one factor and multi factor options Early exercise features and approximation using front fixing penalty and variational methods Modelling stochastic volatility models using Splitting methods Critique of ADI and Crank Nicolson schemes when they work and when they don t work Modelling jumps using Partial Integro Differential Equations PIDE Free and moving boundary value problems in QF Included with the book is a CD containing information on how to set up FDM algorithms how to map these algorithms to C as well as several working programs for one factor and two factor models We also provide source code so that you can customize the applications to suit Continuous-Time Signals and Systems Oktay Alkin, 2025-03-24 Drawing on author s 30 years of teaching experience Continuous Time Signals and Systems A MATLAB Integrated Approach represents a novel and comprehensive approach to understanding signals and systems theory Many textbooks use MATLAB as a computational tool but Alkin s text employs MATLAB both computationally and pedagogically to provide interactive visual reinforcement of fundamental concepts important in the study of continuous time signals and systems In addition to 210 traditional end of chapter problems and 168 solved examples the book includes hands on MATLAB modules consisting of 77 MATLAB based homework problems and projects coordinated with the traditional end of chapter problems 106 live scripts and GUI based interactive apps that animate key figures and bring core concepts to life Downloadable MATLAB code for most of the solved examples 64 fully detailed MATLAB exercises that involve step by step development of code to simulate the relevant signal and or system being discussed including some case studies on topics such as synthesizers simulating instrument sounds pulse width modulation etc The ebook version includes clickable links that allow running MATLAB code associated with solved examples and exercises in a browser using the online version of MATLAB It also includes audio files for some of the examples Each module or application is linked to a specific segment of the text to ensure seamless integration between learning and doing The aim is to not simply give the student just another toolbox of MATLAB functions but to use the development of MATLAB code as part of the learning process or as a litmus test of students understanding of the key concepts All relevant MATLAB code is freely available from the publisher In addition a solutions manual figures presentation slides and other ancillary materials are available for instructors with qualifying course adoption Mathematics as a **Laboratory Tool** John Milton, Toru Ohira, 2014-09-18 This introductory textbook is based on the premise that the foundation of good science is good data The educational challenge addressed by this introductory textbook is how to present a sampling of the wide range of mathematical tools available for laboratory research to well motivated students with a mathematical background limited to an introductory course in calculus

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