Seznam knih zakoupených z projektu Univerzitní výuka matematiky v měnícím se světě

INVESTICE DO ROZVOJE VZDĚLÁVÁNÍ

Název	Rok vydání	Autor	ISBN	Počet ks
Game Theory for Applied Economists	1992	Robert Gibbons	0691003955	3
Options, Futures, and Other Derivatives	2011	John Hull	0132164949	10
Bayesian Methods in Finance	2008	Svetlozar T. Rachev et al.	0471920835	2
Brownian Motion and Stochastic Calculus	1991	Ioannis Karatzas and Steven E. Shreve	0387976558	1
Diffusions, Markov Processes, and Martingales: Volume 1, Foundations	2000	L. C. G. Rogers and David Williams	0521775949	2
Diffusions, Markov Processes and Martingales: Volume 2, Itô Calculus	2000	L. C. G. Rogers and David Williams	0521775930	2
Encyclopedia of Quantitative Risk Analysis and Assessment	2008	Edward L. Melnick and Brian S. Everitt	0470035498	1
An Introduction to Optimization	2008	Edwin K. P. Chong and Stanislaw H. Zak	0471758000	2
Risk Analysis: Assessing Uncertainties Beyond Expected Values and Probabilities	2008	T. Aven	0470517360	1
Bayesian Computation with R	2008	Jim Albert	0387713840	2
Stochastic Portfolio Theory	2002	Erhard Robert Fernholz	0387954058	2
Dynamic Asset Pricing Theory, Third Edition	2001	Darrell Duffie	069109022X	2
Bayesian Networks: A Practical Guide to Applications	2008	Olivier Pourret, Patrick Naïm, and Bruce Marcot	0470060301	2
A Course in Financial Calculus	2002	Alison Etheridge	0521890772	3
Data Analysis: A Bayesian Tutorial	2006	Devinderjit Sivia and John Skilling	0198568320	2
An Introduction to Financial Option Valuation: Mathematics, Stochastics and Computation	2004	D. J. Higham	0521547571	2
Theory of Financial Risk and Derivative Pricing: From Statistical Physics to Risk Management	2004	Jean-Philippe Bouchaud and Marc Potters	0521819164	2
Financial Calculus : An Introduction to Derivative Pricing	1996	Martin Baxter and Andrew Rennie	0521552893	1
Playing for Real: A Text on Game Theory	2007	K. G. Binmore	0195300572	2
Louis Bachelier's Theory of Speculation: The Origins of Modern Finance	2006	Louis Bachelier et al.	0691117527	2
The Bayesian Choice: From Decision-Theoretic Foundations to Computational Implementation	2007	Christian P. Robert	0387715983	2
Introduction to Bayesian Statistics	2007	William M. Bolstad	0470141158	1
Frequently Asked Questions in Quantitative Finance	2009	Paul Wilmott	0470748753	2
Fifty Challenging Problems in Probability with Solutions	1987	Frederick Mosteller	0486653552	1
Principles of Financial Engineering, Second Edition	2008	Salih N. Neftci	0123735742	1
A Primer for the Mathematics of Financial Engineering	2008	Dan Stefanica	0979757606	1

Active Portfolio Management: A Quantitative Approach for Producing Superior Returns and Controlling Risk	1999	Richard Grinold and Ronald Kahn	0070248826	1
The Credit Scoring Toolkit: Theory and Practice for Retail Credit Risk Management and Decision Automation	2007	Raymond Anderson	0199226407	1
Credit Scoring & Its Applications	2002	Thomas, David Edelman, and Jonathan Crook	0898714834	1
Consumer Credit Models: Pricing, Profit and Portfolios	2009	L. C. Thomas	019923213X	1
Credit Risk Scorecards: Developing and Implementing Intelligent Credit Scoring	2005	Naeem Siddiqi	047175451X	1
Paul Wilmott on Quantitative Finance 3 Volume Set (2nd Edition)	2006	Paul Wilmott	0470018704	1
Actuarial Modelling of Claim Counts: Risk Classification, Credibility and Bonus-Malus Systems	2007	Denuit, Marechal, Pitrebois, Walhin	0470026774	2
Modern Actuarial Risk Theory: Using R	2009	Kaas, Goovaerts, Dhaene, Denuit	3642034071	2
Actuarial Mathematics	1997	Bowers, Gerber, Hickman, Jones, Nesbitt	0938959468	2
Loss Models: From Data to Decisions (+ ExamPrep Set)	2009	Klugman, Panjer, Willmot	9780470487433	2
Bayesian statistics in actuarial science: With emphasis on credibility	2011	Klugman	9048157900	2
Modern Actuarial Theory and Practice, Second Edition	2004	Booth, Chadburn, Haberman, James,…	1584883685	2
Financial markets and trading: an introduction to market microstructure and trading strategies	2011	Smidt	0470924128	2
Bond math : the theory behind the formulas	2011	Smith	1576603067	2
Measuring corporate default risk	2011	Duffie	0199279233	2
Mathematical Techniques in Finance: Tools for Incomplete Markets	2009	Černý	0691141215	2