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Overview. Backpropagation computes the gradient in weight space of a feedforward neural network, with respect to a loss function. Denote:  $x$ : input (vector of features);  $t$ : target output For classification,

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output will be a vector of class probabilities (e.g., (,,)), and target output is a specific class, encoded by the one-hot/dummy variable (e.g., (,,)).: loss function or "cost function"

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important in the financial industry, as a necessary instrument for applying theoretical models to real-world challenges. Indeed, many models used in practice involve complex mathematical problems, for which an exact or a closed-form solution is not available. Consequently, we need to rely on computational techniques and specific numerical algorithms. This book combines theoretical concepts with practical implementation. Furthermore, the numerical solution of models is exploited, both to enhance the understanding of some mathematical and statistical notions, and to

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acquire sound programming skills in MATLAB®, which is useful for several other programming languages also. The material assumes the reader has a relatively limited knowledge of mathematics, probability, and statistics. Hence, the book contains a short description of the fundamental tools needed to address the two main fields of quantitative finance: portfolio selection and derivatives pricing. Both fields are developed here, with a particular emphasis on portfolio selection, where the author includes an overview of recent approaches. The book gradually takes the reader from a basic to medium level of

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expertise by using examples and exercises to simplify the understanding of complex models in finance, giving them the ability to place financial models in a computational setting. The book is ideal for courses focusing on quantitative finance, asset management, mathematical methods for economics and finance, investment banking, and corporate finance.

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with available software-and proceeds with portfolio risk management, modeling of random processes, pricing of financial derivatives, and real options applications. Contains a unique combination of finance theory and rigorous mathematical modeling emphasizing a hands-on approach through implementation with software Highlights not only classical applications, but also more recent developments, such as pricing of mortgage-backed securities Includes models and code in both spreadsheet-based software (@RISK, Solver, Evolver, VBA) and mathematical modeling software (MATLAB) Filled with in-

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characteristics of Chinese and Indian entrepreneurs and the ways they innovate, our balanced, systematic comparison of entrepreneurship and innovation results in a new approach to looking at economic growth that can be used to model empirical data from other countries. The importance of innovation and entrepreneurship to any economy has been recognized since the pioneering work of Joseph Schumpeter. Our analysis of the major factors that affect innovation and entrepreneurship in these three parts of the world - US, China and India - provides a comprehensive view of their effects and their

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likely futures. Looks at elements important for innovation and entrepreneurship and compares them against each other within the three countries Places theoretical modeling of economic growth in the context of the overall macroeconomic factors Explores questions about the relationships among innovation, entrepreneurship and economic growth in China, India and the US

Risk Analysis concerns itself with the quantification of risk, the modeling of identified risks and how to make decisions from those models. Quantitative risk analysis



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(QRA) using Monte Carlo simulation offers a powerful and precise method for dealing with the uncertainty and variability of a problem. By providing the building blocks the author guides the reader through the necessary steps to produce an accurate risk analysis model and offers general and specific techniques to cope with most modeling problems. A wide range of solved problems is used to illustrate these techniques and how they can be used together to solve otherwise complex problems.

Financial modelling Theory, Implementation

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and Practice with Matlab Source Jörg Kienitz and Daniel Wetterau Financial Modelling - Theory, Implementation and Practice with MATLAB Source is a unique combination of quantitative techniques, the application to financial problems and programming using Matlab. The book enables the reader to model, design and implement a wide range of financial models for derivatives pricing and asset allocation, providing practitioners with complete financial modelling workflow, from model choice, deriving prices and Greeks using (semi-) analytic and simulation techniques, and calibration even for exotic

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options. The book is split into three parts. The first part considers financial markets in general and looks at the complex models needed to handle observed structures, reviewing models based on diffusions including stochastic-local volatility models and (pure) jump processes. It shows the possible risk-neutral densities, implied volatility surfaces, option pricing and typical paths for a variety of models including SABR, Heston, Bates, Bates-Hull-White, Displaced-Heston, or stochastic volatility versions of Variance Gamma, respectively Normal Inverse Gaussian models

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and finally, multi-dimensional models. The stochastic-local-volatility Libor market model with time-dependent parameters is considered and as an application how to price and risk-manage CMS spread products is demonstrated. The second part of the book deals with numerical methods which enables the reader to use the models of the first part for pricing and risk management, covering methods based on direct integration and Fourier transforms, and detailing the implementation of the COS, CONV, Carr-Madan method or Fourier-Space-Time Stepping. This is applied to pricing of European, Bermudan

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and exotic options as well as the calculation of the Greeks. The Monte Carlo simulation technique is outlined and bridge sampling is discussed in a Gaussian setting and for Lévy processes. Computation of Greeks is covered using likelihood ratio methods and adjoint techniques. A chapter on state-of-the-art optimization algorithms rounds up the toolkit for applying advanced mathematical models to financial problems and the last chapter in this section of the book also serves as an introduction to model risk. The third part is devoted to the usage of Matlab, introducing the software package by describing the basic

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functions applied for financial engineering. The programming is approached from an object-oriented perspective with examples to propose a framework for calibration, hedging and the adjoint method for calculating Greeks in a Libor market model. Source code used for producing the results and analysing the models is provided on the author's dedicated website, <http://www.mathworks.de/matlabcentral/fileexchange/authors/246981>.

We have been witnessing huge competition among the organisations in the business world. Companies, NGO's and governments are

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looking for innovative ways to compete in the global tourism market. In the classical literature of business the main purpose is to make a profit. However, if purpose only focus on the profit it will not to be easy for them to achieve. Nowadays, it is more important for organisations to discover how to create a strong strategy in order to be more competitive in the marketplace. Increasingly, organisations have been using innovative approaches to strengthen their position. Innovative working enables organisations to make their position much more competitive and being much more value-orientated in the

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global tourism industry. In this book, we are pleased to present many papers from all over the world that discuss the impact of tourism business strategies from innovative perspectives. This book also will help practitioners and academicians to extend their vision in the light of scientific approaches.

Covering a series of important topics which are of current research interest and have practical applications, this book examines all aspects of risk analysis and hazard mitigation, ranging from specific assessment of risk to mitigation associated with both



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natural and anthropogenic hazards.

Quantitative Finance is expanding rapidly. One of the aspects of the recent financial crisis is that, given the complexity of financial products, the demand for people with high numeracy skills is likely to grow and this means more recognition will be given to Quantitative Finance in existing and new course structures worldwide. Evidence has suggested that many holders of complex financial securities before the financial crisis did not have in-house experts or rely on a third-party in order to assess the risk

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exposure of their investments. Therefore, this experience shows the need for better understanding of risk associate with complex financial securities in the future. The Mathematics of Derivative Securities with Applications in MATLAB provides readers with an introduction to probability theory, stochastic calculus and stochastic processes, followed by discussion on the application of that knowledge to solve complex financial problems such as pricing and hedging exotic options, pricing American derivatives, pricing and hedging under stochastic volatility and an introduction to interest

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rates modelling. The book begins with an overview of MATLAB and the various components that will be used alongside it throughout the textbook. Following this, the first part of the book is an in depth introduction to Probability theory, Stochastic Processes and Ito Calculus and Ito Integral. This is essential to fully understand some of the mathematical concepts used in the following part of the book. The second part focuses on financial engineering and guides the reader through the fundamental theorem of asset pricing using the Black and Scholes Economy and Formula, Options Pricing through European

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and American style options, summaries of Exotic Options, Stochastic Volatility Models and Interest rate Modelling. Topics covered in this part are explained using MATLAB codes showing how the theoretical models are used practically. Authored from an academic's perspective, the book discusses complex analytical issues and intricate financial instruments in a way that it is accessible to postgraduate students with or without a previous background in probability theory and finance. It is written to be the ideal primary reference book or a perfect companion to other related works. The book uses clear

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and detailed mathematical explanation accompanied by examples involving real case scenarios throughout and provides MATLAB codes for a variety of topics.

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