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Roland Pabel



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guarantees convergence of adaptive schemes with fixed approximation rates Furthermore optimal ℓ_2 linear complexity estimates of such adaptive solution methods have been established These achievements are possible since wavelets allow for a completely new perspective to attack BVPs namely to represent PDEs in their original infinite dimensional realm Wavelets in this context represent function bases with special analytical properties e g the wavelets considered herein are piecewise polynomials have compact support and norm equivalences between certain function spaces and the ℓ_2 sequence spaces of expansion coefficients exist This theoretical framework is implemented in the course of this thesis in a truly dimensionally unrestricted adaptive wavelet program code which allows one to harness the proven theoretical results for the first time when numerically solving the above mentioned BVPs Numerical studies of 2D and 3D PDEs and BVPs demonstrate the feasibility and performance of the developed schemes The BVPs are solved using an adaptive Uzawa algorithm which requires repeated solution of nonlinear PDE sub problems This thesis presents for the first time a numerically competitive implementation of a new theoretical paradigm to solve nonlinear elliptic PDEs in arbitrary space dimensions with a complete convergence and complexity theory

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Newsletter New Zealand Mathematical Society, 2004

Introducción Sucinta a la Matemática Industrial Marcos Romero, 2018-01-20 El campo de la Matemática Aplicada tuvo desde siempre una infinidad de aplicaciones en el pasado y que sin duda ayudaron al progreso científico tecnológico y humano de nuestra sociedad En los últimos años ha surgido en España y también en Europa una nueva disciplina llamada Matemática Industrial Esta disciplina viene a englobar a diversos campos como el de la mecánica de fluidos y sólidos modelización en ámbitos como la biomedicina y finanzas y la resolución de problemas que nacen en el mundo industrial día a día Fue quizás el profesor Alfredo Bermúdez que la introdujo en España hace unas décadas y desde entonces no ha dejado de crecer este campo que se alimenta sobre todo de la empresa privada Esto queda totalmente plasmado en <http://www.oecd.org>

science sci tech 41019441 pdf tanto de la Uni n Europea como de la Organizaci n de Cooperaci n y Desarrollo Econ mico As pues el campo de la matem tica industrial es uno relativamente joven y en auge En estas p ginas se pretende hacer una breve introducci n a este mundo desde una aproximaci n te rica y con muchos ejemplos pr cticos y que sirva de primera base de conceptos para futuras profundizaciones El libro se enmarca en el M ster de Matem tica Industrial M2i que imparten 5 universidades espa olas la Universidad de Santiago de Compostela la Universidad de Vigo la Universidad de Coru a la Universidad Polit cnica de Madrid y la Universidad Carlos III de Madrid En la p gina web del M ster <http://www.m2i.es> se puede consultar la no peque a variedad de asignaturas que se imparten y que tocan muchos de los campos en los que esta disciplina es de trascendental importancia Introducci n Sucinta a la Matem tica Industrial es un breve manual que tiene sus ra ces en el M2i y que divide su contenido en diferentes partes cada una con varios cap tulos que se corresponden a varias de las asignaturas que se pueden cursar Sin embargo no deben tomarse estas p ginas como una biblia de los diferentes cursos sino como una base multidisciplinar en la que apoyarse y a partir de la cual consultar fuentes m s espec ficas De ah el nombre del libro que considero es una introducci n sucinta sin florituras pero intentando ser precisa en los temas tratados de este campo llamado Matem tica Industrial Al final de este libro se dedican unas l neas a la bibliograf a de cada parte dejando constancia de como las notas de clase de diferentes profesores del M2i y otros cursos son la base de la elaboraci n de esta obra y por lo cual deben ser reconocidos As mismo los libros empleados por estos profesores en la elaboraci n de sus notas son citados para que el lector pueda consultarlos si le es preciso Finalmente como a la hora de redactar estas p ginas estaba cursando dicho M ster se me requiri la realizaci n de ciertas tareas en el mismo que quedaban a modo de ejercicios y su resoluci n considero que puede servir de gran ayuda para promociones futuras

Bulletin of the Belgian Mathematical Society, Simon Stevin ,2006 Mathematical Reviews ,2008 **Handbook of Computational Finance** Jin-Chuan Duan,Wolfgang Karl Härdle,James E. Gentle,2011-10-25 Any financial asset that is openly traded has a market price Except for extreme market conditions market price may be more or less than a fair value Fair value is likely to be some complicated function of the current intrinsic value of tangible or intangible assets underlying the claim and our assessment of the characteristics of the underlying assets with respect to the expected rate of growth future dividends volatility and other relevant market factors Some of these factors that affect the price can be measured at the time of a transaction with reasonably high accuracy Most factors however relate to expectations about the future and to subjective issues such as current management corporate policies and market environment that could affect the future financial performance of the underlying assets Models are thus needed to describe the stochastic factors and environment and their implementations inevitably require computational finance tools

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