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Implementation of the Black, Derman and Toy Model Seminar Financial Engineering o.Univ.-Prof. Dr. Engelbert J. Dockner University of Vienna Summer Term 2003

Implementation of the Black, Derman and Toy Model

John Forbes Nash Jr. (June 13, 1928 – May 23, 2015) was an American mathematician who made fundamental contributions to game theory, differential geometry, and the study of partial differential equations. Nash's work has provided insight into the factors that govern chance and decision-making inside complex systems found in everyday life.. His theories are widely used in economics.

John Forbes Nash Jr. - Wikipedia

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Sheaf (mathematics) - Wikipedia

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meeting scheduled at the final week. Week 10 Provide a seminar and present research results to all members. 5. References [1] T. Hofer, Laurent Venance, and Christian Giaume.

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