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General Certificate of Education Ordinary Level

MATHEMATICS
PAPER 1

4004/1

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in Fractional Diffusion Models Kęstutis Kubilius,Yuliya Mishura,Kostiantyn Ralchenko,2018-01-04 This book is devoted to parameter estimation in diffusion models involving fractional Brownian motion and related processes For many years now standard Brownian motion has been and still remains a popular model of randomness used to investigate processes in the natural sciences financial markets and the economy The substantial limitation in the use of stochastic diffusion models with Brownian motion is due to the fact that the motion has independent increments and therefore the random noise it generates is white i e uncorrelated However many processes in the natural sciences computer networks and financial markets have long term or short term dependences i e the correlations of random noise in these processes are non zero and slowly or rapidly decrease with time In particular models of financial markets demonstrate various kinds of memory and usually this memory is modeled by fractional Brownian diffusion Therefore the book constructs diffusion models with memory and provides simple and suitable parameter estimation methods in these models making it a valuable resource for all researchers in this field The book is addressed to specialists and researchers in the theory and statistics of stochastic processes practitioners who apply statistical methods of parameter estimation graduate and post graduate students who study mathematical modeling and statistics **American Book Publishing Record** ,1999 **1997 National Education Goals**

Report , *A Panoramic View of Riemannian Geometry* Marcel Berger,2012-12-06 Riemannian geometry has today become a vast and important subject This new book of Marcel Berger sets out to introduce readers to most of the living topics of the field and convey them quickly to the main results known to date These results are stated without detailed proofs but the main ideas involved are described and motivated This enables the reader to obtain a sweeping panoramic view of almost the entirety of the field However since a Riemannian manifold is even initially a subtle object appealing to highly non natural concepts the first three chapters devote themselves to introducing the various concepts and tools of Riemannian geometry in

the most natural and motivating way following in particular Gauss and Riemann **The National Education Goals Report**,1997 **George Gabriel Stokes** Mark McCartney,Andrew Whitaker,Alastair Wood,2019-07-02 George Gabriel Stokes was one of the most important mathematical physicists of the 19th century During his lifetime he made a wide range of contributions notably in continuum mechanics optics and mathematical analysis His name is known to generations of scientists and engineers through the various physical laws and mathematical formulae named after him such as the Navier Stokes equations in fluid dynamics Born in Ireland into a family of academics clergymen and physicians he became the longest serving Lucasian Professor of Mathematics at Cambridge Impressive as his own scientific achievements were he made an equally important contribution as a sounding board for his contemporaries providing good judgement and mathematical rigour in his wide correspondence and during his 31 years as Secretary of the Royal Society where he played a major role in the direction of British science Outside his own area he was a distinguished public servant and MP for Cambridge University He was keenly interested in the relation between science and religion and wrote at length on their interaction Stokes was a remarkable scientist who lived in an equally remarkable age of discovery and innovation This edited collection of essays brings together experts in mathematics physics and the history of science to cover the many facets of Stokes s life in a scholarly but accessible way to mark the bicentenary of his birth **Mathematical Reviews** ,2000
NLS News ,1996 **Abstracts of Papers Presented to the American Mathematical Society** American Mathematical Society,2002 *Title Announcement Bulletin* ,1956 Quarterly Index of Additions to the Milwaukee Public Library Milwaukee Public Library,1896 The Annual American Catalogue 1886-1900 ,1898 *Resources in Education* ,2001
The National Education Goals Report United States. National Education Goals Panel,1997

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