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health insurance aims at filling a gap in actuarial literature attempting to solve the frequent misunderstanding in regards to both the purpose and the contents of health insurance products and protection products more generally on the one hand and the relevant actuarial structures on the other in order to cover the basic principles regarding health insurance techniques the first few chapters in this book are mainly devoted to the need for health insurance and a description of insurance products in this area sickness insurance accident insurance critical illness covers income protection long term care insurance health related benefits as riders to life insurance policies an introduction to general actuarial and risk management issues follows basic actuarial models are presented for sickness insurance and income protection i e disability annuities several numerical examples help the reader understand the main features of pricing and reserving in the health insurance area a short introduction to actuarial models for long term care insurance products is also provided advanced undergraduate and graduate

students in actuarial sciences graduate students in economics business and finance and professionals and technicians operating in insurance and pension areas will find this book of benefit

this book features a selection of the best papers presented at two recent conferences organized by the siev italian society of appraisal and valuation taking into account the current need for evaluative skills in order to make effective and sustainable investments it highlights the multidisciplinary role of valuation which opens the door for interactions with other sectors scientific and professional fields the book collects twenty two papers divided into three parts territory urban planning real estate assets the construction building process real estate finance property management that reflect the main issues of interest for future urban development policies namely feasibility analysis for investments selecting which decision support models to apply in complex contexts enhancement of public and private assets evaluating the effects produced by territorial investments valuation approaches to properties risk assessment and strategies for monitoring energy consumption and soil sealing

questo volume raccoglie gli atti di un convegno dedicato alla presentazione del libro un matematico tra utopia e riformismo curato da giuseppe amari e fulvia de finetti che raccoglie quasi esclusivamente scritti di bruno de finetti già professore ordinario della sapienza università di roma in esso emerge nitidamente I appassionato impegno di de finetti nell esaminare il funzionamento di sistemi immaginati cioè di quell utopia che nasce da giudizi di valore alternativi riguardan ti la tutela dell ambiente I attenzione per le risorse naturali le tradizionali componenti dello stato sociale la cui realizzazione concreta richiede una forte spinta riformatrice nel convegno si è voluto altresì ricordare il ruolo svolto da de finetti in vari campi cioè quel fusionismo tra varie discipline con cui egli stesso ha voluto contraddistinguere il suo lavoro di scienziato hanno partecipato rappresentanti delle istituzioni il rettore eugenio gaudio alessandro roncaglia adolfo pepe e francesco maria sanna e poi gli esperti fabrizio cacciafesta maria carla galavotti grazia ietto gillies giovanna leone brunero liseo felice roberto pizzuti e fabio I spizzichino che hanno illustrato gli apporti significativi dati da de finetti in particolare come radicale innovatore con la svolta sog gettivista nella teoria della probabilità

the book has been tested and refined through years of classroom teaching experience with an abundance of examples problems and fully worked out solutions the text introduces the financial theory and relevant mathematical methods in a mathematically rigorous yet engaging way this textbook provides complete coverage of continuous time financial models that form the cornerstones of financial derivative pricing theory unlike similar texts in the field this one presents multiple problem solving approaches linking related comprehensive techniques for pricing different types of financial derivatives key features in depth coverage of continuous time theory and methodology numerous fully worked out examples and exercises in every chapter mathematically rigorous and consistent yet bridging various basic and more advanced concepts judicious balance of

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il presente volume è concepito come completamento ed estensione del testo matematica finanziaria dei medesimi autori e ne condivide I impostazione di tipo problem solving lo sviluppo di numerosi casi di studio è realizzato ponendo particolare attenzione alla modellazione del problema effettuata anche per via grafica dal lato risolutivo i metodi sono spiegati nel dettaglio e con cura in particolare quando si tratta di tecniche non elementari come ad esempio i metodi numerici che intervengono nella determinazione del tasso implicito viene inoltre ribadita I analisi delle tecniche che coinvolgono I utilizzo del foglio elettronico al fine di realizzare soluzioni automatiche di ampie classi di problemi attraverso le apposite sezioni denominate caccia all errore si esaminano inoltre gli errori più comuni riscontrati nelle risoluzioni e se ne esplicita I origine al fine di renderne più agevole I eliminazione senza I esigenza di completezza sui fondamenti teorici si sviluppano infine approfondimenti e analisi empiriche su aspetti specifici ricorrenti al fine di individuarne la natura pur senza I utilizzo di tecniche matematiche non elementari

a quasi due anni dalla prima edizione questa seconda revisionata ed arricchita di un ulteriore capitolo sulle opzioni finanziarie nasce dall esigenza di raccogliere i suggerimenti raccolti nel corso delle lezioni grazie al confronto con gli studenti il piano dell opera rimasto invariato nella struttura è frutto dell esperienza didattica pluriennale nell insegnamento della matematica finanziaria da parte dei proff paolo de angelis e roberto de marchis coadiuvati dal dott mario marino e dal dott antonio luciano martire presso la facoltà di economia della sapienza università di roma il testo scritto interamente in latex si pone anche come utile compendio didattico di facile utilizzo per gli studenti della facoltà di economia

the book has been tested and refined through years of classroom teaching experience with an abundance of examples problems and fully worked out solutions the text introduces the financial theory and relevant mathematical methods in a mathematically rigorous yet engaging way this textbook provides complete coverage of discrete time financial models that form the cornerstones of financial derivative pricing theory unlike similar texts in the field this one presents multiple problem solving approaches linking related comprehensive techniques for pricing different types of financial derivatives key features in depth coverage of discrete time theory and methodology numerous fully worked out examples and exercises in every chapter mathematically rigorous and consistent yet bridging various basic and more advanced concepts judicious balance of financial theory mathematical and computational methods guide to material this revision

contains almost 200 pages worth of new material in all chapters a new chapter on elementary probability theory an expanded the set of solved problems and additional exercises answers to all exercises this book is a comprehensive self contained and unified treatment of the main theory and application of mathematical methods behind modern day financial mathematics

il manuale affronta gli argomenti classici di ogni corso di matematica finanziaria di una laurea triennale di tipo economico finanziario dai regimi finanziari alle rendite dai piani di ammortamento ai criteri di valutazione dei progetti e ai titoli di stato I idea alla base del volume è quello di permettere sia una presentazione degli argomenti di tipo qualitativo che di adottare una prospettiva rigorosa e attenta alle dimostrazioni delle formule matematiche e alla loro derivazione senza perdere I interpretazione finanziaria dei risultati e dei teoremi il manuale è pensato anche per gli studenti che approfondiranno ulteriormente gli argomenti in un corso di laurea magistrale o in un master adottando una notazione facilmente adattabile ad operazioni più complesse di quelle presentate in questo volume un capitolo finale sull approccio descrittivo della finanza comportamentale rende il volume ancora più attuale e più vicino al reale modo di prendere decisioni degli operatori il manuale è accompagnato da materiale disponibile online che comprende quiz di autovalutazione esercizi aperti con commento e svolgimento e video didattici

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