



## NEW BOOKS IN MATHEMATICS - APRIL 2007



Title	Author/ Editor	Year published	Call Number	Location
Computational financial mathematics using MATHEMATICA : optimal trading in stocks and options	Stojanovic, Srdjan.	2003	519.86 STO	Maths Library
Continuous-time Markov chains and applications : a singular perturbation approach	Yin, George., Zhang, Qing.	1998	Processing	Maths Library
Convex optimization	Boyd, Stephen P., Vandenberghe, Lieven.	2004	519.85 BOY	Maths Library
Diffusion processes and their sample paths	Itô, Kiyosi. McKean, Henry P.	1996	Processing	Maths Library
Dynamic programming and optimal control. Vol. 1	Bertsekas, Dimitri P.	2005	Processing	Maths Library
Empirical market microstructure : the institutions, economics and econometrics of securities trading	Hasbrouck, Joel.	2007	Processing	Maths Library
Finite difference methods in financial engineering : a partial differential equation approach	Duffy, Daniel J.	2006	517.95 DUF	Maths Library
Handbook of categorical algebra / Francis Borceux. Vol.3, Categories of sheaves	Borceux, Francis.	1994	512.58 BOR	Maths Library
Heard on the street : quantitative questions from Wall Street job interviews	Crack, Timothy Falcon.	2004	Processing	Maths Library
Introduction to C++ for financial engineers : an object-oriented approach	Duffy, Daniel J.	2006	519.68 DUF	Maths Library
Kernel methods for pattern analysis	Shawe-Taylor, John., Cristianini, Nello.	2004	519.234 SHA	Maths Library
The Malliavin calculus and related topics	Nualart, David.	2006	519.216 NUA	Maths Library
Mathematical control theory : deterministic finite dimensional systems	Sontag, Eduardo D.	1998	517.977 SON	Maths Library
MATLAB guide	Higham, D. J. (Desmond J.)	2005	519.68 HIG	Maths Library
Measure theory	Cohn, Donald L.	1980	517.518.11 COH	Maths Library
Online computation and competitive analysis	Borodin, Allan., El- Yaniv, Ran.	2005	Processing	Maths Library
Optimal stopping and free-boundary problems	Peskir, G. (Goran)., Shirÿi aev, Al,bert Nikolaevich.	2006	Processing	Maths Library
Prediction, learning, and games	Cesa-Bianchi, Nicolò., Lugosi, Gábor.	2006	519.216.3 CES	Maths Library
Probability	Shirÿi aev, A. N. (Al,bert Nikolaevich)	1996	519.21 SHI	Maths Library
Readings in credit scoring : foundations, developments, and aims	Thomas, L. C., Edelman, David B., Crook, Jonathan N.	2004	Processing	Maths Library
Real and functional analysis	Lang, Serge.	1993	517.13 LAN	Maths Library

<b>Title</b>	<b>Author/ Editor</b>	<b>Year published</b>	<b>Call Number</b>	<b>Location</b>
Selected statistical papers of Sir David Cox. Vol. 1, design of investigations, statistical methods and applications	Cox, D. R. (David Roxbee)., edited by Hand, D. J., Herzberg, A. M.	2005	Processing	Maths Library
Selected statistical papers of Sir David Cox. Vol. 2, foundations of statistical inference, theoretical statistics, time series and stochastic processes	Cox, D. R. (David Roxbee)., edited by Hand, D. J., Herzberg, A. M.	2005	Processing	Maths Library
Semiparametric theory and missing data	Tsiatis, Anastasios A.	2006	Processing	Maths Library
The statistical analysis of failure time data	Kalbfleisch, J. D.	2002	Processing	Maths Library
Statistical analysis of financial data in S-Plus	Carmona, René.	2004	519.254 CAR	Maths Library
Stochastic control of partially observable systems	Bensoussan, Alain.	2004	519.857 BEN	Maths Library
Stochastic integrals	McKean, Henry P.	2005	519.217.5 MCK	Maths Library
Theory of martingales	Liptser, Robert Shevilevich., Shirŷi aev, Albert Nikolaevich.	1989	519.216.8 LIP	Maths Library
Topology of gauge fields and condensed matter	Monastyrski, M. (Mikhail)	1993	Processing	Maths Library
Book of numbers : everything you always wanted to know about numbers but was difficult to understand	Devi, Shakuntala.	2006	511 DEV	Level 2 Physical Sciences & Engineering book collection Central Library
Curves and surfaces	Montiel, Sebastián.	2005	514.7 MON	Level 2 Physical Sciences & Engineering book collection Central Library

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